Exhibit E

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METWEST

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METROPOLITAN WEST ASSET MANAGEMENT, LLC

WEST GATE ADVISORS, LLC
on behalf of the advisory client(s) named below

Dated September 19, 2008
REVISED as of December 5, 2008**

Notice of Calculation under
ISDA Master Agreements and Related Arrangements

For convenience, this notice should be considered a complete restatement a ıd replacement of the prior Notices of Calculation, without the impact of obvi: ting the effective dates of those earlier notices.

Abbreviated MetWest or West Gate (Party B) client reference(s):	As listed on attached Exhibit A

Reference is made in this notice (this "***Notice***") to the following details concern ıg various ISDA Master Agreements and related arrangements (the "***Agreements***"

Party A:	**Lehman Brothers International (Europe) and/or Lehman Broth rs Special Financing Inc. and any : nd all other Lehman Brothers affiliate ; as applicable**
Guarantors / Credit Support Providers:	**Lehman Brothers Holdings Inc. (London Branch), Lehman Brothers Hol ings Inc. and any and all other Lehm an Brothers affiliates as applicable :o the various Agreements (collectivel , the "*Lehman Parties*")**
Party B:	**Metropolitan West Asset Mana ement, LLC ("*MetWest*") or West Gate Advisors, LLC *("West Gate")*,** sc ely as investment manager and agent for its clients listed on Exhibit A
ISDA Master Agreements and related Schedules:	**Various dates**, as may have been ımended from time to time
Credit Support Annexes:	**Various dates**, as may have been ımended from time to time

Metropolitan West Asset Management TEL
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Notice is hereby given, with reference to and incorporation of, each and all applicable notices filed (each dated on or about September 16-19, 2008) on behalf of each Party B named in this notice, as to the calculations required under Paragraph 6(d) of the ISDA Master Agreement, as those calculations are shown in Exhibit B. Such calculations were made as described in Paragraph 6(d) of the ISDA Master Agreement and have been prepared using the best information available under the circumstances. Exhibit B was further revised on September 22, 2008 as indicated regarding MetWest Client 768 (SEI Global Master Fund Plc and Sub-Fund: SEI (SGMF) US Fixed Income Fund) based upon further information that became available. See Exhibit B for additional details. This amended Notice updates and corrects the calculation notices of September 19, 2008, September 22, 2008 and September 29, 2008 without obviating the effective dates of those Notices. Further review of the spreadsheets led to revisions in Exhibit B to correct formatting and clerical items related to the quotations. Exhibit B was further revised on October 9, 2008 to reflect additional information that became available with regard to the collateral for account West Gate Advisors, LLC account 1001.

Exhibit B was further revised on October 29, 2008 to reflect the termination of a failed General Motors (GM) bank participation loan trade (involving the AMENDED AND RESTATED CREDIT AGREEMENT, dated as of July 20, 2006, among GENERAL MOTORS CORPORATION and other GM entities) originally affected with Lehman Brothers Holdings Inc. on or about April 28, 2008 but never settled (despite numerous reasonable efforts) in Met West accounts 705, 706 and West Gate account 1002. The amounts claimed reflect the difference in the market price between Lehman's agreed upon price to purchase the loan and the price on the day these loans were resold (at a loss from the Lehman price point) to a willing and able counterparty. Additional documentation regarding these trades is available upon request.

Exhibit B has been further updated to reflect additional information regarding the failed GM bank participation loan trade.

Accordingly, the prior information is being resubmitted. Exhibit B contains a complete set of calculations (the new Bates Stamp numbers 1139-1163). These documents are attached to this notice, with each sheet of Exhibit B corresponding to a Party B listed on Exhibit A.

As additional information becomes available, further revisions may be provided in an ongoing effort to render an accurate accounting of events.

1. Effective Date of Termination.

The effective date of the notice and the termination for each transaction was Tuesday, September 16, 2008 or Wednesday, September 17, 2008, as provided in all applicable notices dated on or about September 16-19, 2008.

2. Defined Terms.

Capitalized terms not defined in this Notice shall have the meanings given to them in the Agreements.

3. Reservation of Rights.

To the extent that any funds are due to any of the Lehman Parties by a Party B as a result of the termination and close-out of a transaction involving that Party B, MetW st (or West Gate, as applicable), (to the extent it continues to have authority from that Party :), will use reasonable efforts to make those funds available for payment to that Lehman Party upc n satisfactory resolution and written agreement of the amount owed; provided, however, hat MetWest (or West Gate, as applicable), and each such Party B will continue to have th right to apply any set-off or deductions permitted or required under applicable law or under co tractual rights.

Executed on the first date specified above.

METROPOLITAN WEST ASSET MANAGEMENT, LLC,
on behalf of each applicable Party B named in this notice

By:________________________

Name and Title: Joseph D. Hattesohl
Chief Financial Officer

WEST GATE ADVISORS, LLC,
on behalf of each applicable Party B named in this notice

By:________________________
Name and Title: Joseph D. Hattesohl
Chief Financial Officer

Delivery information for this notice:

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25 Bank Street
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Lehman Brothers Special Financing Inc.
c/o Lehman Brothers Inc.
Corporate Advisory Division
Transaction Management Group
745 Seventh Avenue
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Exhibit A

Schedule of Party B Entities

(All entities (and their affiliates) listed below, under one or more master agreements with Metropolitan West Asset Management, LLC OR West Gate Advisors, LLC acting as investment manager)

Metropolitan West Low Duration Bond Fund (MetWest 701)
Metropolitan West Total Return Bond Fund (MetWest 702)
Metropolitan West Alpha Trak 500 Fund (MetWest 703)
Metropolitan West Intermediate Bond Fund (MetWest 704)
Metropolitan West High Yield Bond Fund (MetWest 705)
Metropolitan West Strategic Income Fund (MetWest 706)
Metropolitan West Ultra Short Bond Fund (MetWest 707)
West Gate Strategic Income Fund I Master Fund, Ltd. (West Gate 1002)
West Gate Mortgage Assets, L.P. (West Gate 1001)
West Gate Leveraged Loan Master Fund, L.P. (West Gate 1004)
Banner Health (System) (Met West 125)
Mayo Clinic (Met West 1601)
San Diego Foundation (Met West 1430)
SEI Institutional Investments Trust – Core Fixed Income Fund (Met West 760)
SEI Institutional Investments Trust - Long Duration Fund (Met West 763)
SEI Institutional Investments Trust – Extended Duration Fund (Met West 764)
SEI Institutional Managed Trust – Core Fixed Income Fund (Met West 761)
SEI Institutional Managed Trust – High Yield (formerly Met West 762)
Banner Health Retirement Income Plan (Met West 126)
Mayo Clinic Master Retirement Trust (Met West 1607)
Trinity Health Pension Plan (Met West 1611)
Supervalu Inc. Master Investment Trust (Met West 127)
MWAM Opportunity Master Fund, B.V. (Met West 1005)
SEI Global Master Fund Plc and Sub-Fund: SEI (SGMF) US Fixed Income Fund (Met West 768)
Russell Institutional Investments, LLC - –Russell Core Bond Fund (formerly known as Frank Russell Trust Company-Russell Common Trust Core Bond Fund) (Met West 778)
Russell Investment Grade Bond Fund (formerly known as Russell Investment Company Fixed Income I Fund) (Met West 774)
Russell Strategic Bond Fund (formerly known as Russell Investment Company Fixed Income III Fund) (Met West 775)
Russell Investment Company MultiStrategy Bond Fund (Met West 776)
Russell Investment Funds Core Bond Fund (Met West 777)

Exhibit B

Calculations Pursuant to Paragraph 6(d) of the applicable ISDA Master Agr :ement

MetWest / West Gate - Summary All Accounts
Lehman Termination - Revised 12/05/08

Exhibit B

Acct	Name	Valuation Date	Total Market Value	Collateral Value*	Net (Payable) / Receivable
125	Banner Health (System) (Met West 125)	9/16/2008	(3,785,955.33)	(2,420,016.53)	(1,365,938.80)
126	Banner Health Retirement Income Plan (Met West 126)	9/16/2008	(204,143.51)	-	(204,143.51)
127	Supervalu Inc. Master Investment Trust (Met West 127)	9/16/2008	(11,911,379.44)	(10,493,992.46)	(1,417,386.98)
701	Metropolitan West Low Duration Bond Fund (MetWest 701)	9/16/2008	(38,683,944.52)	-	(38,683,944.52)
702	Metropolitan West Total Return Bond Fund (MetWest 702)	9/16/2008	(146,178,372.46)	-	(146,178,372.46)
703	Metropolitan West Alpha Trak 500 Fund (MetWest 703)	9/16/2008	(3,861,252.91)	-	(3,861,252.91)
704	Metropolitan West Intermediate Bond Fund (MetWest 704)	9/16/2008	(2,620,984.85)	-	(2,620,984.85)
705	Metropolitan West High Yield Bond Fund (MetWest 705)	9/16/2008	(1,630,765.70)	-	(1,630,765.70)
706	Metropolitan West Strategic Income Fund (MetWest 706)	9/16/2008	(26,712,271.15)	-	(26,712,271.15)
707	Metropolitan West Ultra Short Bond Fund (MetWest 707)	9/16/2008	(7,514,669.99)	-	(7,514,669.99)
760	SEI Institutional Investments Trust – Core Fixed Income Fund (Met West 760)	9/16/2008	(40,289,085.29)	-	(40,289,085.29)
761	SEI Institutional Managed Trust – Core Fixed Income Fund (Met West 761)	9/16/2008	(23,138,492.35)	-	(23,138,492.35)
763	SEI Institutional Investments Trust – Long Duration Fund (Met West 763)	9/16/2008	(1,900,643.61)	-	(1,900,643.61)
764	SEI Institutional Investments Trust – Extended Duration Fund (Met West 764)	9/16/2008	7,568,232.39	-	7,568,232.39
768	SEI Global Master Fund Plc and Sub-Fund: SEI (SGMF) US Fixed Income Fund (Met West 768)	9/16/2008	(593,906.97)	(770,520.85)	176,613.88
1001	West Gate Mortgage Assets, L.P. (West Gate 1001)	9/16/2008	(347,779.56)	(549,652.58)	201,873.02
1002	West Gate Strategic Income Fund I Master Fund, Ltd. (West Gate 1002)	9/16/2008	(922,606.75)	(275,000.00)	(647,606.75)
1430	San Diego Foundation (Met West 1430)	9/16/2008	(203,549.03)	-	(203,549.03)
1611	Trinity Health Pension Plan (Met West 1611)	9/16/2008	17,671,568.45	16,214,163.22	1,457,405.23
774	Russell Investment Grade Bond Fund (formerly known as Russell Investment Company Fixed Income I Fund) (Met West 774)	9/17/2008	(3,521,607.12)	-	(3,521,607.12)
775	Russell Strategic Bond Fund (formerly known as Russell Investment Company Fixed Income III Fund) (Met West 775)	9/17/2008	(5,310,064.11)	-	(5,310,064.11)
776	Russell Investment Company MultiStrategy Bond Fund (Met West 776)	9/17/2008	(17,364,793.07)	-	(17,364,793.07)
777	Russell Investment Funds Core Bond Fund (Met West 777)	9/17/2008	(1,700,636.72)	-	(1,700,636.72)
778	Russell Institutional Investments, LLC —Russell Core Bond Fund (formerly known as Frank Russell Trust Company-Russell Common Trust Core Bond Fund) (Met West 778)	9/17/2008	(2,005,225.67)	-	(2,005,225.67)
	Total		(315,162,329.27)	1,704,980.80	(316,867,310.07)

* *Negative collateral is client-owned collateral held at Lehman.*

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Banner Health (System) (Met West 125)

Exhibit B

MetWest Swap ID	Description	Maturity	Valuation Date	Quotes / Sources: Bloomberg	Quotes / Sources: Settle Price	# of Units	Current Face	Principal	Accrued Interest	Total Settle Amount
STRLB0004	4MO TRS S&P500/US0004M - 11BPS (LEH)	2008-10-03	9/16/2008	(283.009)	(283.009)	10,295	10,295	$ (2,913,648.12)	$ (174,193.06)	$ (3,087,841.18)
STRLB0005	4MO TRS S&P500/US0004M - 15BPS (LEH)	2008-11-05	9/16/2008	(95.981)	(95.981)	6,498	6,498	$ (623,661.02)	$ (74,453.13)	$ (698,114.15)
Grand Total										

Total Swaps $ (3,785,955.33)

Collateral	Asset	Par Amount	Price	
	313384G37	(788,000)	99.997	$ (787,977.33)
	313384J83	(1,634,000)	99.877	$ (1,632,039.20)

Total Collateral Value $ (2,420,016.53)

NET SETTLEMENT AMOUNT* $ (1,365,938.80)

**Positive Amount represents payment to MetWest portfolio. Final settlement amount subject to verification of collateral values.*

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Banner Health Retirement Income Plan (Met West 126)

Exhibit B

MetWest Swap ID	Description	Maturity	Valuation Date	Quotes / Sources: Bloomberg	Quotes / Sources: Settle Price	# of Units	Current Face	Principal	Accrued Interest	Total Settle Amount
STRLB0004	4MO TRS S&P500/US0004M - 11BPS (LEH)	2008-10-03	9/16/2008	(283 009)	(283.009)	681	681	$(192,627 25)	$ (11,516 26)	$ (204,143.51)
Grand Total										

Total Swaps	**$ (204,143.51)**
Collateral	**$ -**
Total Collateral Value	**$ -**
NET SETTLEMENT AMOUNT*	**$ (204,143.51)**

**Positive Amount represents payment to MetWest portfolio Final settlement amount subject to verification of collateral values*

Metropolitan West Asset Management TEL
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Supervalu Inc. Master Investment Trust (Met West 127)

Exhibit B

MetWest Swap ID	Description	Maturity	Valuation Date	Quotes / Sources: Markit	Bloomberg	Morgan Stanley	JP Morgan	Settle Price	# of Units	Current Face	Principal	Accrued Interest	Total Settle Amount
ABX600085	ABS CDS-W ABX-HE-AAA 07-2 (LEH)	2038-01-25	9/16/2008	45.820	-	45.819	45.813	45.820	1,100,000	1,100,000	$ (595,980.00)	$ 510.89	$ (595,469.11)
ABX600088	ABS CDS-W ABX-HE-AA 06-2 (LEH)	2046-05-25	9/16/2008	18.570	-	18.569	18.563	18.570	1,600,000	1,600,000	$ (1,302,880.00)	$ 166.22	$ (1,302,713.78)
ABX600094	ABS CDS-W ABX-HE-AAA 07-1 (LEH)	2037-08-25	9/16/2008	48.360	-	48.359	48.375	48.360	1,250,000	1,250,000	$ (645,500.00)	$ 68.75	$ (646,431.25)
STRLB0002	1YR TRS RUSSELL1000/US0003M -10BPS (LEH)	2009-04-03	9/16/2008	-	(175.765)	-	-	(175.765)	41,086	41,086	$ (7,221,480.79)	$ (741,518.74)	$ (7,962,999.53)
ABX600078	ABS CDS-W ABX-HE-AAA 07-2 (LEH)	2038-01-25	9/16/2008	45.820	-	45.819	45.813	45.820	2,595,000	2,595,000	$ (1,405,871.00)	$ 1,205.23	$ (1,404,765.77)
Grand Total													

Total Swaps					$ (11,911,379.44)
Collateral	Asset	Par Amount	Price		
	Cash	(10,232,000)	100.000	$	(10,232,000.00)
	313384G37	(262,000)	99.997	$	(261,992.46)
Total Collateral Value					$ (10,493,992.46)
NET SETTLEMENT AMOUNT*					$ (1,417,386.98)

**Positive Amount represents payment to MetWest portfolio. Final settlement amount subject to verification of collateral values*

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Metropolitan West Asset Management

MET

Metropolitan West Low Duration Bond Fund (MetWest 701)

Exhibit B

MetWest Swap ID	Description	Maturity	Valuation Date	Quotes / Sources: Markit	Morgan Stanley	JP Morgan	CSFB	Merrill Lynch	Settle Price	# of Units	Current Face	Principal	Accrued Interest	Total Settle Amount
ABX600081	ABS CDS-W ABX-HE-AAA 07-1 (LEH)	2037-08-25	9/16/2008	48.360	48.359	48.375	-	-	48.360	5,000,000	5,000,000	$ (2,582,000.00)	$ 275.00	$ (2,581,725.00)
ABX600088	ABS CDS-W ABX-HE-AA 06-2 (LEH)	2046-05-25	9/16/2008	18.570	18.569	18.563	-	-	18.570	3,000,000	3,000,000	$ (2,442,900.00)	$ 311.67	$ (2,442,588.33)
ABX600094	ABS CDS-W ABX-HE-AAA 07-1 (LEH)	2037-08-25	9/16/2008	48.360	48.359	48.375	-	-	48.360	3,000,000	3,000,000	$ (1,549,200.00)	$ 165.00	$ (1,549,035.00)
ABX600095	ABS CDS-W ABX-HE-AAA 07-2 (LEH)	2038-01-25	9/16/2008	45.820	45.819	45.813	-	-	45.820	2,000,000	2,000,000	$ (1,083,600.00)	$ 928.89	$ (1,082,671.11)
SWAP788LB	15 YR NC 3-MO QTRLY CALL IRS R 7.98 (LEH)	2022-06-04	9/16/2008	-	(0.333)	-	(1.060)	-	(0.696)	6,130,000	6,130,000	$ (42,692.39)	$ -	$ (42,692.39)
SWAP505LB	5Y5Y IMPLIED VOL SWAP 5.05% (LEHMAN)	2017-10-16	9/16/2008	-	6.139	-	-	5.750	5.945	3,800,000	3,800,000	$ 225,898.60	$ -	$ 225,898.60
SWAP928LB	10 YR 2-10 CMS 1YR FIXED 9.28% (LEHMAN)	2017-06-05	9/16/2008	-	20.565	-	21.783	-	21.174	8,700,000	8,700,000	$ 1,842,159.75	$ -	$ 1,842,159.75
SWAP465LB	5Y5Y IMPLIED VOL SWAP 4.65% (LEHMAN)	2017-05-18	9/16/2008	-	8.772	-	-	8.500	8.636	24,800,000	24,800,000	$ 2,141,752.80	$ -	$ 2,141,752.80
SWAP716LB	15 YR NC 3-MO QTRLY CALL 7.16 (LEHMAN)	2022-05-25	9/16/2008	-	(0.328)	-	(0.298)	-	(0.313)	7,000,000	7,000,000	$ (21,899.50)	$ -	$ (21,899.50)
SWAP452LB	5Y5Y IMPLIED VOL SWAP 4.52375% (LEHMAN)	2017-05-24	9/16/2008	-	9.670	-	-	9.500	9.585	9,900,000	9,900,000	$ 948,915.00	$ -	$ 948,915.00
ABX600059	ABS CDS-W ABX-HE-AA 07-2 (LEH)	2038-01-25	9/16/2008	10.500	10.500	10.500	-	-	10.500	1,440,000	1,440,000	$ (1,288,800.00)	$ 1,689.60	$ (1,287,110.40)
ABX600060	ABS CDS-W ABX-HE-AA 07-2 (LEH)	2038-01-25	9/16/2008	10.500	10.500	10.500	-	-	10.500	1,440,000	1,440,000	$ (1,288,800.00)	$ 1,689.60	$ (1,287,110.40)
ABX600063	ABS CDS-W ABX-HE-AA 07-2 (LEH)	2038-01-25	9/16/2008	10.500	10.500	10.500	-	-	10.500	1,440,000	1,440,000	$ (1,288,800.00)	$ 1,689.60	$ (1,287,110.40)
ABX600064	ABS CDS-W ABX-HE-AA 07-2 (LEH)	2038-01-25	9/16/2008	10.500	10.500	10.500	-	-	10.500	1,440,000	1,440,000	$ (1,288,800.00)	$ 1,689.60	$ (1,287,110.40)
ABX600069	ABS CDS-W ABX-HE-AAA 07-1 (LEH)	2037-08-25	9/16/2008	48.360	48.359	48.375	-	-	48.360	700,000	700,000	$ (361,480.00)	$ 38.50	$ (361,441.50)
ABX600070	ABS CDS-W ABX-HE-AA 07-2 (LEH)	2038-01-25	9/16/2008	10.500	10.500	10.500	-	-	10.500	2,000,000	2,000,000	$ (1,790,000.00)	$ 2,346.67	$ (1,787,653.33)
ABX600072	ABS CDS-W ABX-HE-AA 06-2 (LEH)	2046-05-25	9/16/2008	18.570	18.569	18.563	-	-	18.570	10,270,000	10,270,000	$ (8,362,861.00)	$ 1,066.94	$ (8,361,794.06)
ABX600073	ABS CDS-W ABX-HE-AA 06-2 (LEH)	2046-05-25	9/16/2008	18.570	18.569	18.563	-	-	18.570	5,135,000	5,135,000	$ (4,181,430.50)	$ 533.47	$ (4,180,897.03)
ABX600078	ABS CDS-W ABX-HE-AAA 07-2 (LEH)	2038-01-25	9/16/2008	45.820	45.819	45.813	-	-	45.820	11,165,000	11,165,000	$ (6,049,197.00)	$ 5,185.52	$ (6,044,011.48)
ABX600087	ABS CDS-W ABX-HE-AAA 07-2 (LEH)	2038-01-25	9/16/2008	45.820	45.819	45.813	-	-	45.820	10,000,000	10,000,000	$ (5,418,000.00)	$ 4,644.44	$ (5,413,355.56)
ABX600096	ABS CDS-W ABX-HE-AA 06-2 (LEH)	2046-05-25	9/16/2008	18.570	18.569	18.563	-	-	18.570	3,000,000	3,000,000	$ (2,442,900.00)	$ 311.67	$ (2,442,588.33)
ABX600099	ABS CDS-W ABX-HE-AAA 07-2 (LEH)	2038-01-25	9/16/2008	45.820	45.819	45.813	-	-	45.820	1,900,000	1,900,000	$ (1,029,420.00)	$ 882.44	$ (1,028,537.56)
ABX600102	ABS CDS-W ABX-HE-AAA 07-2 (LEH)	2038-01-25	9/16/2008	45.820	45.819	45.813	-	-	45.820	2,500,000	2,500,000	$ (1,354,500.00)	$ 1,161.11	$ (1,353,338.89)
Grand Total														

Total Swaps	$ (38,683,944.52)
Collateral	$ -
Total Collateral Value	$ -
NET SETTLEMENT AMOUNT*	$ (38,683,944.52)

*Positive Amount represents payment to MetWest portfolio. Final settlement amount subject to verification of collateral values.

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Metropolitan West Total Return Bond Fund (MetWest 702)

Exhibit B

MetWest Swap ID	Description	Maturity	Valuation Date	Quotes / Sources: Markit	Morgan Stanley	JP Morgan	Citibank	CSFB	Merrill Lynch	Settle Price	# of Units	Current Face	Principal	Accrued Interest	Total Settle Amount
ABX600065	ABS CDS-W ABX-HE-AAA 07-2 (LEH)	2038-01-25	9/16/2008	45.820	45.819	45.813		-	-	45.820	6,900,000	6,900,000	$ (3,738,420.00)	$ 3,204.67	$ (3,735,215.33)
ABX600086	ABS CDS-W ABX-HE-AAA 07-1 (LEH)	2037-08-25	9/16/2008	48.360	48.359	48.375	-	-	-	48.360	12,000,000	12,000,000	$ (6,196,800.00)	$ 660.00	$ (6,196,140.00)
ABX600088	ABS CDS-W ABX-HE-AA 06-2 (LEH)	2046-05-25	9/16/2008	18.570	18.569	18.563	-	-	-	18.570	6,100,000	6,100,000	$ (4,967,230.00)	$ 633.72	$ (4,966,596.28)
ABX600094	ABS CDS-W ABX-HE-AAA 07-1 (LEH)	2037-08-25	9/16/2008	48.360	48.359	48.375	-	-	-	48.360	7,000,000	7,000,000	$ (3,614,800.00)	$ 385.00	$ (3,614,415.00)
ABX600095	ABS CDS-W ABX-HE-AAA 07-2 (LEH)	2038-01-25	9/16/2008	45.820	45.819	45.813	-	-	-	45.820	9,250,000	9,250,000	$ (5,011,650.00)	$ 4,296.11	$ (5,007,353.89)
SWAP788LB	15 YR NC 3-MO QTRLY CALL IRS R 7.88 (LEH)	2022-06-04	9/16/2008	-	(0.333)	-	-	(1.060)	-	(0.696)	9,810,000	9,810,000	$ (68,321.75)	$ -	$ (68,321.75)
SWAP505LB	5Y5Y IMPLIED VOL SWAP 5.05% (LEHMAN)	2017-10-16	9/16/2008	-	6.139			-	5.750	5.945	10,290,000	10,290,000	$ 611,709.63	$ -	$ 611,709.63
SWAP465LB	5Y5Y IMPLIED VOL SWAP 4.65% (LEHMAN)	2017-05-18	9/16/2008		9.772		-	-	8.500	8.636	38,700,000	38,700,000	$ 3,342,170.70	$ -	$ 3,342,170.70
SWAP716LB	15 YR NC 3-MO QTRLY CALL 7.16 (LEHMAN)	2022-05-25	9/16/2008	-	(0.328)	-	-	(0.298)	-	(0.313)	10,000,000	10,000,000	$ (31,285.00)	$ -	$ (31,285.00)
SWAP452LB	5Y5Y IMPLIED VOL SWAP 4.52375% (LEHMAN)	2017-05-24	9/16/2008	-	9.670	-	-	-	9.500	9.585	15,440,000	15,440,000	$ 1,479,924.00	$	$ 1,479,924.00
SWAP547LB	T4.875 4/11 IRS R 5.4771 (LEHMAN)	2011-04-30	9/16/2008	-	-	-	5.451	5.586	-	5.519	23,674,000	23,674,000	$ 1,306,523.55	$ 405,106.40	$ 1,711,629.95
ABX600011	ABS CDS-W ABX-HE-BBB- 07-2 (LEHMAN)	2038-01-25	9/16/2008	5.360	5.375	5.359	-	-	-	5.360	8,565,000	8,565,000	$ (8,105,916.00)	$ 26,170.83	$ (8,079,745.17)
ABX600013	ABS CDS-W ABX-HE-BBB- 07-2 (LEHMAN)	2038-01-25	9/16/2008	5.360	5.375	5.359	-	-	-	5.360	6,835,000	6,835,000	$ (6,468,644.00)	$ 20,884.72	$ (6,447,759.28)
ABX600017	ABS CDS-W ABX-HE-BBB- 07-2 (LEHMAN)	2038-01-25	9/16/2008	5.360	5.375	5.359	-	-	-	5.360	1,660,000	1,660,000	$ (1,571,024.00)	$ 5,072.22	$ (1,565,951.78)
ABX600034	ABS CDS-W ABX-HE-AA 07-2 (LEH)	2038-01-25	9/16/2008	10.500	10.500	10.500	-	-	-	10.500	1,185,000	1,185,000	$ (1,060,575.00)	$ 1,390.40	$ (1,059,184.60)
ABX600059	ABS CDS-W ABX-HE-AA 07-2 (LEH)	2038-01-25	9/16/2008	10.500	10.500	10.500	-	-	-	10.500	3,145,000	3,145,000	$ (2,814,775.00)	$ 3,690.13	$ (2,811,084.87)
ABX600060	ABS CDS-W ABX-HE-AA 07-2 (LEH)	2038-01-25	9/16/2008	10.500	10.500	10.500	-	-	-	10.500	3,145,000	3,145,000	$ (2,814,775.00)	$ 3,690.13	$ (2,811,084.87)
ABX600063	ABS CDS-W ABX-HE-AA 07-2 (LEH)	2038-01-25	9/16/2008	10.500	10.500	10.500	-	-	-	10.500	3,145,000	3,145,000	$ (2,814,775.00)	$ 3,690.13	$ (2,811,084.87)
ABX600064	ABS CDS-W ABX-HE-AA 07-2 (LEH)	2038-01-25	9/16/2008	10.500	10.500	10.500	-	-	-	10.500	3,145,000	3,145,000	$ (2,814,775.00)	$ 3,690.13	$ (2,811,084.87)
ABX600069	ABS CDS-W ABX-HE-AAA 07-1 (LEH)	2037-08-25	9/16/2008	48.360	48.359	48.375	-	-	-	48.360	3,500,000	3,500,000	$ (1,807,400.00)	$ 192.50	$ (1,807,207.50)
ABX600070	ABS CDS-W ABX-HE-AA 07-2 (LEH)	2038-01-25	9/16/2008	10.500	10.500	10.500	-	-	-	10.500	7,500,000	7,500,000	$ (6,712,500.00)	$ 8,800.00	$ (6,703,700.00)
ABX600072	ABS CDS-W ABX-HE-AA 06-2 (LEH)	2046-05-25	9/16/2008	18.570	18.569	18.563	-	-	-	18.570	28,310,000	28,310,000	$ (23,052,833.00)	$ 2,941.09	$ (23,049,891.91)
ABX600073	ABS CDS-W ABX-HE-AA 06-2 (LEH)	2046-05-25	9/16/2008	18.570	18.569	18.563	-	-	-	18.570	13,140,000	13,140,000	$ (10,699,902.00)	$ 1,365.10	$ (10,698,536.90)
ABX600074	ABS CDS-W ABX-HE-AA 06-2 (LEH)	2046-05-25	9/16/2008	18.570	18.569	18.563	-	-	-	18.570	10,500,000	10,500,000	$ (8,550,150.00)	$ 1,090.83	$ (8,549,059.17)
ABX600075	ABS CDS-W ABX-HE-AAA 07-2 (LEH)	2038-01-25	9/16/2008	45.820	45.819	45.813	-	-	-	45.820	12,000,000	12,000,000	$ (6,501,600.00)	$ 5,573.33	$ (6,496,026.67)
ABX600076	ABS CDS-W ABX-HE-AAA 07-2 (LEH)	2038-01-25	9/16/2008	45.820	45.819	45.813	-	-	-	45.820	5,180,000	5,180,000	$ (2,806,524.00)	$ 2,405.82	$ (2,804,118.18)
ABX600080	ABS CDS-W ABX-HE-AAA 07-2 (LEH)	2038-01-25	9/16/2008	45.820	45.819	45.813	-	-	-	45.820	25,000,000	25,000,000	$ (13,545,000.00)	$ 11,611.11	$ (13,533,388.89)
ABX600083	ABS CDS-W ABX-HE-AAA 07-1 (LEH)	2037-08-25	9/16/2008	48.360	48.359	48.375	-	-	-	48.360	15,000,000	15,000,000	$ (7,746,000.00)	$ 825.00	$ (7,745,175.00)
ABX600087	ABS CDS-W ABX-HE-AAA 07-2 (LEH)	2038-01-25	9/16/2008	45.820	45.819	45.813	-	-	-	45.820	7,500,000	7,500,000	$ (4,063,500.00)	$ 3,483.33	$ (4,060,016.67)
ABX600098	ABS CDS-W ABX-HE-AA 06-2 (LEH)	2046-05-25	9/16/2008	18.570	18.569	18.563	-	-	-	18.570	12,000,000	12,000,000	$ (9,771,600.00)	$ 1,246.67	$ (9,770,353.33)
ABX600099	ABS CDS-W ABX-HE-AAA 07-2 (LEH)	2038-01-25	9/16/2008	45.820	45.819	45.813	-	-	-	45.820	5,250,000	5,250,000	$ (2,844,450.00)	$ 2,438.33	$ (2,842,011.67)
ABX600102	ABS CDS-W ABX-HE-AAA 07-2 (LEH)	2038-01-25	9/16/2008	45.820	45.819	45.813	-	-	-	45.820	6,000,000	6,000,000	$ (3,250,800.00)	$ 2,786.67	$ (3,248,013.33)
Grand Total															

Total Swaps	$ (146,178,372.46)
Collateral	$ -
Total Collateral Value	$ -
NET SETTLEMENT AMOUNT*	$ (146,178,372.46)

Positive Amount represents payment to MetWest portfolio. Final settlement amount subject to verification of collateral values.

Metropolitan West Asset Management
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MET

Metropolitan West Alpha Trak 500 Fund (MetWest 703)

Exhibit B

				Quotes / Sources										
MetWest Swap ID	Description	Maturity	Valuation Date	Markit	Morgan Stanley	JP Morgan	CSFB	Merrill Lynch	Settle Price	# of Units	Current Face	Principal	Accrued Interest	Total Settle Amount
ABX600088	ABS CDS-W ABX-HE-AA 06-2 (LEH)	2046-05-25	9/16/2008	18.570	18.569	18.563	-	-	18.570	300,000	300,000	$(244,290.00)	$ 31.17	$ (244,258.83)
ABX600095	ABS CDS-W ABX-HE-AAA 07-2 (LEH)	2038-01-25	9/16/2008	45.820	45.819	45.813	-	-	45.820	500,000	500,000	$(270,900.00)	$ 232.22	$ (270,667.78)
SWAP788LB	15 YR NC 3-MO QTRLY CALL IRS R 7.88 (LEH)	2022-06-04	9/16/2008	-	(0.333)	-	(1.080)	-	(0.696)	690,000	690,000	$ (4,505.51)	$ -	$ (4,505.51)
SWAP505LB	5Y5Y IMPLIED VOL SWAP 5.05% (LEHMAN)	2017-10-16	9/16/2008	-	6.139		-	5.750	5.945	310,000	310,000	$ 18,428.57	$ -	$ 18,428.57
SWAP465LB	5Y5Y IMPLIED VOL SWAP 4.65% (LEHMAN)	2017-05-18	9/16/2008		8.772	-		8.500	8.636	2,000,000	2,000,000	$ 172,722.00	$ -	$ 172,722.00
SWAP716LB	15 YR NC 3-MO QTRLY CALL 7.16 (LEHMAN)	2022-05-25	9/16/2008	-	(0.328)	-	(0.299)	-	(0.313)	2,000,000	2,000,000	$ (6,257.00)	$ -	$ (6,257.00)
SWAP452LB	5Y5Y IMPLIED VOL SWAP 4.52375% (LEHMAN)	2017-05-24	9/16/2008	-	9.670	-	-	9.500	9.585	1,130,000	1,130,000	$ 108,310.50	$ -	$ 108,310.50
ABX600011	ABS CDS-W ABX-HE-BBB- 07-2 (LEHMAN)	2038-01-25	9/16/2008	5.360	5.375	5.359	-	-	5.360	90,000	90,000	$ (85,176.00)	$ 275.00	$ (84,901.00)
ABX600013	ABS CDS-W ABX-HE-BBB- 07-2 (LEHMAN)	2038-01-25	9/16/2008	5.360	5.375	5.359	-	-	5.360	485,000	485,000	$(459,004.00)	$ 1,481.94	$ (457,522.06)
ABX600017	ABS CDS-W ABX-HE-BBB- 07-2 (LEHMAN)	2038-01-25	9/16/2008	5.360	5.375	5.359	-	-	5.360	220,000	220,000	$(208,208.00)	$ 672.22	$ (207,535.78)
ABX600059	ABS CDS-W ABX-HE-AA 07-2 (LEH)	2038-01-25	9/16/2008	10.500	10.500	10.500	-	-	10.500	155,000	155,000	$(138,725.00)	$ 181.87	$ (138,543.13)
ABX600060	ABS CDS-W ABX-HE-AA 07-2 (LEH)	2038-01-25	9/16/2008	10.500	10.500	10.500	-	-	10.500	155,000	155,000	$(138,725.00)	$ 181.87	$ (138,543.13)
ABX600063	ABS CDS-W ABX-HE-AA 07-2 (LEH)	2038-01-25	9/16/2008	10.500	10.500	10.500	-	-	10.500	155,000	155,000	$(138,725.00)	$ 181.87	$ (138,543.13)
ABX600064	ABS CDS-W ABX-HE-AA 07-2 (LEH)	2038-01-25	9/16/2008	10.500	10.500	10.500	-	-	10.500	155,000	155,000	$(138,725.00)	$ 181.87	$ (138,543.13)
ABX600072	ABS CDS-W ABX-HE-AA 06-2 (LEH)	2046-05-25	9/16/2008	18.570	18.569	18.563	-	-	18.570	865,000	865,000	$(704,369.50)	$ 89.86	$ (704,279.64)
ABX600073	ABS CDS-W ABX-HE-AA 06-2 (LEH)	2046-05-25	9/16/2008	18.570	18.569	18.563	-	-	18.570	435,000	435,000	$(354,220.50)	$ 45.19	$ (354,175.31)
ABX600087	ABS CDS-W ABX-HE-AAA 07-2 (LEH)	2038-01-25	9/16/2008	45.820	45.819	45.813	-	-	45.820	1,500,000	1,500,000	$(812,700.00)	$ 696.67	$ (812,003.33)
ABX600099	ABS CDS-W ABX-HE-AAA 07-2 (LEH)	2038-01-25	9/16/2008	45.820	45.819	45.813	-	-	45.820	150,000	150,000	$ (81,270.00)	$ 69.67	$ (81,200.33)
ABX600102	ABS CDS-W ABX-HE-AAA 07-2 (LEH)	2038-01-25	9/16/2008	45.820	45.819	45.813	-	-	45.820	700,000	700,000	$(379,260.00)	$ 325.11	$ (378,934.89)
Grand Total														

Total Swaps	$ (3,861,252.91)
Collateral	$ -
Total Collateral Value	$ -
NET SETTLEMENT AMOUNT*	$ (3,861,252.91)

**Positive Amount represents payment to MetWest portfolio. Final settlement amount subject to verification of collateral values.*

Metropolitan West Asset Management TEL FAX

MET

Metropolitan West Intermediate Bond Fund (MetWest 704)

Exhibit B

MetWest Swap ID	Description	Maturity	Valuation Date	Quotes / Sources: Markit	Morgan Stanley	JP Morgan	Citibank	CSFB	Merrill Lynch	Settle Price	# of Units	Current Face	Principal	Accrued Interest	Total Settle Amount
ABX600081	ABS CDS-W ABX-HE-AAA 07-1 (LEH)	2037-08-25	9/16/2008	48.360	48.359	48.375	-	-	-	48.360	750,000	750,000	$ (387,300.00)	$ 41.25	$ (387,258.75)
ABX600088	ABS CDS-W ABX-HE-AA 06-2 (LEH)	2046-05-25	9/16/2008	18.570	18.569	18.563	-	-	-	18.570	250,000	250,000	$ (203,575.00)	$ 25.97	$ (203,549.03)
ABX600094	ABS CDS-W ABX-HE-AAA 07-1 (LEH)	2037-08-25	9/16/2008	48.360	48.359	48.375	-	-	-	48.360	400,000	400,000	$ (206,560.00)	$ 22.00	$ (206,538.00)
ABX600095	ABS CDS-W ABX-HE-AAA 07-2 (LEH)	2038-01-25	9/16/2008	45.820	45.819	45.813	-	-	-	45.820	750,000	750,000	$ (406,350.00)	$ 348.33	$ (406,001.67)
SWAP788LB	15 YR NC 3-MO QTRLY CALL IRS R 7.88 (LEH)	2022-06-04	9/16/2008	-	(0.333)	-	-	(1.060)	-	(0.696)	380,000	380,000	$ (2,646.51)	$ -	$ (2,646.51)
SWAP505LB	5Y5Y IMPLIED VOL SWAP 5.05% (LEHMAN)	2017-10-16	9/16/2008	-	6.139	-	-	-	5.750	5.945	20,000	20,000	$ 1,188.94	$ -	$ 1,188.94
SWAP465LB	5Y5Y IMPLIED VOL SWAP 4.65% (LEHMAN)	2017-05-18	9/16/2008	-	8.772	-	-	-	8.500	8.636	1,600,000	1,600,000	$ 138,177.60	$ -	$ 138,177.60
SWAP716LB	15 YR NC 3-MO QTRLY CALL 7.16 (LEHMAN)	2022-05-25	9/16/2008	-	(0.328)	-	-	(0.298)	-	(0.313)	400,000	400,000	$ (1,251.40)	$ -	$ (1,251.40)
SWAP452LB	5Y5Y IMPLIED VOL SWAP 4.52375% (LEHMAN)	2017-05-24	9/16/2008	-	9.670	-	-	-	9.500	9.585	620,000	620,000	$ 59,427.00	$	$ 59,427.00
SWAP547LB	T4.875 4/11 IRS R 5.4771 (LEHMAN)	2011-04-30	9/16/2008	-	-	-	5.451	5.586	-	5.519	826,000	826,000	$ 45,585.39	$ 14,134.40	$ 59,719.79
ABX600034	ABS CDS-W ABX-HE-AA 07-2 (LEH)	2038-01-25	9/16/2008	10.500	10.500	10.500	-	-	-	10.500	85,000	85,000	$ (76,075.00)	$ 99.73	$ (75,975.27)
ABX600059	ABS CDS-W ABX-HE-AA 07-2 (LEH)	2038-01-25	9/16/2008	10.500	10.500	10.500	-	-	-	10.500	95,000	95,000	$ (85,025.00)	$ 111.47	$ (84,913.53)
ABX600060	ABS CDS-W ABX-HE-AA 07-2 (LEH)	2038-01-25	9/16/2008	10.500	10.500	10.500	-	-	-	10.500	95,000	95,000	$ (85,025.00)	$ 111.47	$ (84,913.53)
ABX600063	ABS CDS-W ABX-HE-AA 07-2 (LEH)	2038-01-25	9/16/2008	10.500	10.500	10.500	-	-	-	10.500	95,000	95,000	$ (85,025.00)	$ 111.47	$ (84,913.53)
ABX600064	ABS CDS-W ABX-HE-AA 07-2 (LEH)	2038-01-25	9/16/2008	10.500	10.500	10.500	-	-	-	10.500	95,000	95,000	$ (85,025.00)	$ 111.47	$ (84,913.53)
ABX600069	ABS CDS-W ABX-HE-AAA 07-1 (LEH)	2037-08-25	9/16/2008	48.360	48.359	48.375	-	-	-	48.360	130,000	130,000	$ (67,132.00)	$ 7.15	$ (67,124.85)
ABX600072	ABS CDS-W ABX-HE-AA 06-2 (LEH)	2046-05-25	9/16/2008	18.570	18.569	18.563	-	-	-	18.570	795,000	795,000	$ (647,368.50)	$ 82.59	$ (647,285.91)
ABX600073	ABS CDS-W ABX-HE-AA 06-2 (LEH)	2046-05-25	9/16/2008	18.570	18.569	18.563	-	-	-	18.570	400,000	400,000	$ (325,720.00)	$ 41.56	$ (325,678.44)
ABX600099	ABS CDS-W ABX-HE-AAA 07-2 (LEH)	2038-01-25	9/16/2008	45.820	45.819	45.813	-	-	-	45.820	100,000	100,000	$ (54,180.00)	$ 46.44	$ (54,133.56)
ABX600102	ABS CDS-W ABX-HE-AAA 07-2 (LEH)	2038-01-25	9/16/2008	45.820	45.819	45.813	-	-	-	45.820	300,000	300,000	$ (162,540.00)	$ 139.33	$ (162,400.67)
Grand Total															

Total Swaps	$ (2,620,984.85)
Collateral	$ -
Total Collateral Value	$ -
NET SETTLEMENT AMOUNT*	$ (2,620,984.85)

**Positive Amount represents payment to MetWest portfolio. Final settlement amount subject to verification of collateral values*

704

Metropolitan West Asset Management TEL
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MET

Metropolitan West High Yield Bond Fund (MetWest 705)

Exhibit B

MetWest ID	Description	Maturity	Valuation Date	Markit	Quotes / Sources: Morgan Stanley	JP Morgan	Merrill Lynch	Settle Price	# of Units	Current Face	Principal	Accrued Interest	Total Settle Amount
SWAP505LB	5Y5Y IMPLIED VOL SWAP 5.05% (LEHMAN)	2017-10-16	9/16/2008	-	6.139	-	5.750	5.945	120,000	120,000	$ 7,133.64	$ -	$ 7,133.64
SWAP465LB	5Y5Y IMPLIED VOL SWAP 4.65% (LEHMAN)	2017-05-18	9/16/2008	-	8.772	-	8.500	8.636	1,400,000	1,400,000	$ 120,905.40	$ -	$ 120,905.40
SWAP452LB	5Y5Y IMPLIED VOL SWAP 4.52375% (LEHMAN)	2017-05-24	9/16/2008	-	9.670	-	9.500	9.585	580,000	580,000	$ 55,593.00	$ -	$ 55,593.00
ABX600050	ABS CDS-W ABX-HE-AA 07-1 (LEH)	2037-08-25	9/16/2008	9.930	9.925	9.938	-	9.930	525,000	525,000	$ (472,867.50)	$ 48.13	$ (472,819.38)
ABX600059	ABS CDS-W ABX-HE-AA 07-2 (LEH)	2038-01-25	9/16/2008	10.500	10.500	10.500	-	10.500	155,000	155,000	$ (138,725.00)	$ 181.87	$ (138,543.13)
ABX600060	ABS CDS-W ABX-HE-AA 07-2 (LEH)	2038-01-25	9/16/2008	10.500	10.500	10.500	-	10.500	155,000	155,000	$ (138,725.00)	$ 181.87	$ (138,543.13)
ABX600063	ABS CDS-W ABX-HE-AA 07-2 (LEH)	2038-01-25	9/16/2008	10.500	10.500	10.500	-	10.500	155,000	155,000	$ (138,725.00)	$ 181.87	$ (138,543.13)
ABX600064	ABS CDS-W ABX-HE-AA 07-2 (LEH)	2038-01-25	9/16/2008	10.500	10.500	10.500	-	10.500	155,000	155,000	$ (138,725.00)	$ 181.87	$ (138,543.13)
ABX600069	ABS CDS-W ABX-HE-AAA 07-1 (LEH)	2037-08-25	9/16/2008	48.360	48.359	48.375	-	48.360	750,000	750,000	$ (387,300.00)	$ 41.25	$ (387,258.75)
ABX600073	ABS CDS-W ABX-HE-AA 06-2 (LEH)	2046-05-25	9/16/2008	18.570	18.569	18.563	-	18.570	750,000	750,000	$ (610,725.00)	$ 77.92	$ (610,647.08)
BKL000027	**GENERAL MOTORS CORP - LOAN FACILITY**	**2011-07-20**	**10/24/2008**										
Grand Total													$ 210,500.00

Total Positions	$ (1,630,765.70)
Collateral	$ -
Total Collateral Value	$ -
NET SETTLEMENT AMOUNT*	$ (1,630,765.70)

**Positive Amount represents payment to MetWest portfolio. Final settlement amount subject to verification of collateral values.*

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Metropolitan West Asset Management
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MET

Metropolitan West Strategic Income Fund (MetWest 706)

Exhibit B

MetWest ID	Description	Maturity	Valuation Date	Markit	Morgan Stanley	JP Morgan	Deutsche	CSFB	Merrill Lynch	Settle Price	# of Units	Current Face	Principal	Accrued Interest	Total Settle Amount
				Quotes / Sources											
ABX600086	ABS CDS-W ABX-HE-AAA 07-1 (LEH)	2037-08-25	9/16/2008	48.360	48.359	48.375	-	-	-	48.360	1,900,000	1,900,000	$ (981,160.00)	$ 104.50	$ (981,056.50)
ABX600094	ABS CDS-W ABX-HE-AAA 07-1 (LEH)	2037-08-25	9/16/2008	48.360	48.359	48.375	-	-	-	48.360	1,000,000	1,000,000	$ (516,400.00)	$ 55.00	$ (516,345.00)
SWAP788LB	15 YR NC 3-MO QTRLY CALL IRS R 7.88 (LEH)	2022-06-04	9/16/2008	-	(0.333)	-	-	(1.060)	-	(0.696)	2,000,000	2,000,000	$ (13,929.00)	$ -	$ (13,929.00)
SWAP505LB	5Y5Y IMPLIED VOL SWAP 5.05% (LEHMAN)	2017-10-16	9/16/2008	-	6.139	-	-	-	5.750	5.945	1,660,000	1,660,000	$ 96,682.02	$ -	$ 96,682.02
SWAP928LB	10 YR 2-10 CMS 1YR FIXED 9.28% (LEHMAN)	2017-08-05	9/16/2008	-	20.565	-	-	21.783	-	21.174	5,000,000	5,000,000	$ 1,058,712.50	$ -	$ 1,058,712.50
SWAP465LB	5Y5Y IMPLIED VOL SWAP 4.65% (LEHMAN)	2017-05-18	9/16/2008	-	8.772	-	-	-	8.500	8.636	16,000,000	16,000,000	$ 1,381,776.00	$ -	$ 1,381,776.00
SWAP716LB	15 YR NC 3-MO QTRLY CALL 7.16 (LEHMAN)	2022-05-25	9/16/2008	-	(0.328)	-	-	(0.298)	-	(0.313)	5,000,000	5,000,000	$ (15,642.50)	$ -	$ (15,642.50)
SWAP452LB	5Y5Y IMPLIED VOL SWAP 4.52375% (LEHMAN)	2017-05-24	9/16/2008	-	9.670	-	-	-	9.500	9.585	3,330,000	3,330,000	$ 319,180.50	$ -	$ 319,180.50
ABX600072	ABS CDS-W ABX-HE-AA 06-2 (LEH)	2046-05-25	9/16/2008	18.570	18.569	18.563	-	-	-	18.570	1,740,000	1,740,000	$ (1,416,882.00)	$ 180.77	$ (1,416,701.23)
ABX600073	ABS CDS-W ABX-HE-AA 06-2 (LEH)	2046-05-25	9/16/2008	18.570	18.569	18.563	-	-	-	18.570	870,000	870,000	$ (708,441.00)	$ 90.38	$ (708,350.62)
ABX600074	ABS CDS-W ABX-HE-AA 06-2 (LEH)	2046-05-25	9/16/2008	18.570	18.569	18.563	-	-	-	18.570	12,500,000	12,500,000	$ (10,178,750.00)	$ 1,298.61	$ (10,177,451.39)
ABX600075	ABS CDS-W ABX-HE-AAA 07-2 (LEH)	2038-01-25	9/16/2008	45.820	45.819	45.813	-	-	-	45.820	13,000,000	13,000,000	$ (7,043,400.00)	$ 6,037.78	$ (7,037,362.22)
ABX600078	ABS CDS-W ABX-HE-AAA 07-2 (LEH)	2038-01-25	9/16/2008	45.820	45.819	45.813	-	-	-	45.820	3,070,000	3,070,000	$ (1,663,326.00)	$ 1,425.84	$ (1,661,900.16)
ABX600082	ABS CDS-W ABX-HE-AA 06-2 (LEH)	2046-05-25	9/16/2008	18.570	18.569	18.563	-	-	-	18.570	4,000,000	4,000,000	$ (3,257,200.00)	$ 415.56	$ (3,256,784.44)
ABX600083	ABS CDS-W ABX-HE-AAA 07-1 (LEH)	2037-08-25	9/16/2008	48.360	48.359	48.375	-	-	-	48.360	5,000,000	5,000,000	$ (2,582,000.00)	$ 275.00	$ (2,581,725.00)
ABX600099	ABS CDS-W ABX-HE-AAA 07-2 (LEH)	2038-01-25	9/16/2008	45.820	45.819	45.813	-	-	-	45.820	2,300,000	2,300,000	$ (1,248,140.00)	$ 1,068.22	$ (1,245,071.78)
ABX600102	ABS CDS-W ABX-HE-AAA 07-2 (LEH)	2038-01-25	9/16/2008	45.820	45.819	45.813	-	-	-	45.820	1,500,000	1,500,000	$ (812,700.00)	$ 696.67	$ (812,003.33)
CDX600015	CDS-P CDX NA HY 9 12/12 (LEHMAN)	2012-12-20	9/16/2008	-	-	-	87.750	87.625	87.375	87.625	4,000,000	3,960,000	$ 490,050.00	$ (36,300.00)	$ 453,750.00
BKL000027	GENERAL MOTORS CORP - LOAN FACILITY	2011-07-20	10/24/2008												$ 399,950.00
Grand Total															

Total Positions	$ (26,712,271.15)
Collateral	$ -
Total Collateral Value	$ -
NET SETTLEMENT AMOUNT*	$ (26,712,271.15)

*Positive Amount represents payment to MetWest portfolio. Final settlement amount subject to verification of collateral values

706_bkl

Metropolitan West Asset Management

1148

MET

Metropolitan West Ultra Short Bond Fund (MetWest 707)

Exhibit B

MetWest Swap ID	Description	Maturity	Valuation Date	Quotes / Sources: Markit	Morgan Stanley	JP Morgan	CSFB	Merrill Lynch	Settle Price	# of Units	Current Face	Principal	Accrued Interest	Total Settle Amount
ABX600081	ABS CDS-W ABX-HE-AAA 07-1 (LEH)	2037-08-25	9/16/2008	48.360	48.359	48.375	-	-	48.360	2,500,000	2,500,000	$ (1,291,000.00)	$ 137.50	$ (1,290,862.50)
ABX600085	ABS CDS-W ABX-HE-AAA 07-2 (LEH)	2038-01-25	9/16/2008	45.820	45.819	45.813	-	-	45.820	800,000	800,000	$ (433,440.00)	$ 371.56	$ (433,068.44)
ABX600086	ABS CDS-W ABX-HE-AAA 07-1 (LEH)	2037-08-25	9/16/2008	48.360	48.359	48.375	-	-	48.360	1,750,000	1,750,000	$ (903,700.00)	$ 96.25	$ (903,603.75)
ABX600088	ABS CDS-W ABX-HE-AA 06-2 (LEH)	2046-05-25	9/16/2008	18.570	18.569	18.563	-	-	18.570	3,000,000	3,000,000	$ (2,442,900.00)	$ 311.67	$ (2,442,588.33)
ABX600094	ABS CDS-W ABX-HE-AAA 07-1 (LEH)	2037-08-25	9/16/2008	48.360	48.359	48.375	-	-	48.360	1,000,000	1,000,000	$ (516,400.00)	$ 55.00	$ (516,345.00)
ABX600095	ABS CDS-W ABX-HE-AAA 07-2 (LEH)	2038-01-25	9/16/2008	45.820	45.819	45.813	-	-	45.820	500,000	500,000	$ (270,900.00)	$ 232.22	$ (270,667.78)
SWAP788LB	15 YR NC 3-MO QTRLY CALL IRS R 7.88 (LEH)	2022-06-04	9/16/2008	-	(0.333)	-	(1.060)	-	(0.696)	1,000,000	1,000,000	$ (6,964.50)	$ -	$ (6,964.50)
SWAP505LB	5Y5Y IMPLIED VOL SWAP 5.05% (LEHMAN)	2017-10-16	9/16/2008	-	6.139	-	-	5.750	5.945	670,000	670,000	$ 39,829.49	$ -	$ 39,829.49
SWAP465LB	5Y5Y IMPLIED VOL SWAP 4.65% (LEHMAN)	2017-05-18	9/16/2008	-	8.772	-	-	8.500	8.636	3,600,000	3,600,000	$ 310,899.60	$ -	$ 310,899.60
SWAP716LB	15 YR NC 3-MO QTRLY CALL 7.16 (LEHMAN)	2022-05-25	9/16/2008	-	(0.328)	-	(0.298)	-	(0.313)	1,000,000	1,000,000	$ (3,128.50)	$ -	$ (3,128.50)
SWAP452LB	5Y5Y IMPLIED VOL SWAP 4.52375% (LEHMAN)	2017-05-24	9/16/2008	-	9.670	-	-	9.500	9.585	1,350,000	1,350,000	$ 129,397.50	$ -	$ 129,397.50
ABX600059	ABS CDS-W ABX-HE-AA 07-2 (LEH)	2038-01-25	9/16/2008	10.500	10.500	10.500	-	-	10.500	265,000	265,000	$ (237,175.00)	$ 310.93	$ (236,864.07)
ABX600060	ABS CDS-W ABX-HE-AA 07-2 (LEH)	2038-01-25	9/16/2008	10.500	10.500	10.500	-	-	10.500	265,000	265,000	$ (237,175.00)	$ 310.93	$ (236,864.07)
ABX600063	ABS CDS-W ABX-HE-AA 07-2 (LEH)	2038-01-25	9/16/2008	10.500	10.500	10.500	-	-	10.500	265,000	265,000	$ (237,175.00)	$ 310.93	$ (236,864.07)
ABX600064	ABS CDS-W ABX-HE-AA 07-2 (LEH)	2038-01-25	9/16/2008	10.500	10.500	10.500	-	-	10.500	265,000	265,000	$ (237,175.00)	$ 310.93	$ (236,864.07)
ABX600078	ABS CDS-W ABX-HE-AAA 07-2 (LEH)	2038-01-25	9/16/2008	45.820	45.819	45.813	-	-	45.820	1,930,000	1,930,000	$ (1,045,674.00)	$ 896.38	$ (1,044,777.62)
ABX600099	ABS CDS-W ABX-HE-AAA 07-2 (LEH)	2038-01-25	9/16/2008	45.820	45.819	45.813	-	-	45.820	250,000	250,000	$ (135,450.00)	$ 116.11	$ (135,333.89)
Grand Total														

Total Swaps	$ (7,514,669.99)
Collateral	$ -
Total Collateral Value	$ -
NET SETTLEMENT AMOUNT*	$ (7,514,669.99)

* ... payment to MetWest portfolio. Final settlement amount subject to verification of collateral values.

Metropolitan West Asset Management TEL
FAX

MET

SEI Institutional Investments Trust – Core Fixed Income Fund (Met West 760)

Exhibit B

MetWest Swap ID	Description	Maturity	Valuation Date	Quotes / Sources: Markit	Morgan Stanley	JP Morgan	Citibank	CSFB	Merrill Lynch	Settle Price	# of Units	Current Face	Principal	Accrued Interest	Total Settle Amount
ABX600061	ABS CDS-W ABX-HE-AAA 07-1 (LEH)	2037-08-25	9/16/2008	48.360	48.359	48.375	-	-	-	48.360	7,500,000	7,500,000	$ (3,873,000.00)	$ 412.50	$ (3,872,587.50)
ABX600065	ABS CDS-W ABX-HE-AAA 07-2 (LEH)	2038-01-25	9/16/2008	45.820	45.819	45.813	-	-	-	45.820	9,000,000	9,000,000	$ (4,876,200.00)	$ 4,180.00	$ (4,872,020.00)
ABX600094	ABS CDS-W ABX-HE-AAA 07-1 (LEH)	2037-08-25	9/16/2008	48.360	48.359	48.375	-	-	-	48.360	750,000	750,000	$ (387,300.00)	$ 41.25	$ (387,258.75)
ABX600095	ABS CDS-W ABX-HE-AAA 07-2 (LEH)	2038-01-25	9/16/2008	45.820	45.819	45.813	-	-	-	45.820	2,000,000	2,000,000	$ (1,083,600.00)	$ 928.89	$ (1,082,671.11)
SWFLB0001	1YR2 YR IRS R 4.17 (LEH)	2011-08-03	9/16/2008	-	1.665	-	1.657	-	-	1.661	77,330,000	77,330,000	$ 1,284,141.98	$ -	$ 1,284,141.98
SWFLB0002	1YR10YR IRS P 4.9275 (LEH)	2019-08-03	9/16/2008	-	(5.200)	-	(5.130)	-	-	(5.165)	18,830,000	18,830,000	$ (972,569.50)	$ -	$ (972,569.50)
SWFLB0005	1YR10YR IRS P 4.97 (LEH)	2019-06-11	9/16/2008	-	(5.506)	-	(5.419)	-	-	(5.463)	8,400,000	8,400,000	$ (458,850.00)	$ -	$ (458,850.00)
SWFLB0006	1YR2 YR IRS R 4.38 (LEH)	2011-06-11	9/16/2008	-	2.026	-	2.025	-	-	2.025	34,460,000	34,460,000	$ 697,849.46	$ -	$ 697,849.46
SWAP788LB	15 YR NC 3-MO QTRLY CALL IRS R 7.88 (LEH)	2022-08-04	9/16/2008	-	(0.339)	-	-	(1.060)	-	(0.698)	4,170,000	4,170,000	$ (29,041.97)	$ -	$ (29,041.97)
SWAP505LB	5Y5Y IMPLIED VOL SWAP 5.05% (LEHMAN)	2017-10-18	9/16/2008	-	6.139		-	-	5.750	5.945	3,060,000	3,060,000	$ 181,907.82	$ -	$ 181,907.82
SWAP465LB	5Y5Y IMPLIED VOL SWAP 4.65% (LEHMAN)	2017-05-18	9/16/2008	-	8.772	-	-	-	8.500	8.636	12,000,000	12,000,000	$ 1,036,332.00	$	$ 1,036,332.00
SWAP716LB	15 YR NC 3-MO QTRLY CALL 7.16 (LEHMAN)	2022-05-25	9/16/2008	-	(0.328)	-	-	(0.298)	-	(0.313)	6,000,000	6,000,000	$ (18,771.00)	$ -	$ (18,771.00)
SWAP452LB	5Y5Y IMPLIED VOL SWAP 4.52375% (LEHMAN)	2017-05-24	9/16/2008	-	9.670	-	-	-	9.500	9.585	6,830,000	6,830,000	$ 654,655.50	$ -	$ 654,655.50
ABX600017	ABS CDS-W ABX-HE-BBB- 07-2 (LEHMAN)	2038-01-25	9/16/2008	5.360	5.375	5.359	-	-	-	5.360	5,650,000	5,850,000	$ (5,347,160.00)	$ 17,263.89	$ (5,329,896.11)
ABX600059	ABS CDS-W ABX-HE-AA 07-2 (LEH)	2038-01-25	9/16/2008	10.500	10.500	10.500	-	-	-	10.500	1,975,000	1,975,000	$ (1,767,625.00)	$ 2,317.33	$ (1,765,307.67)
ABX600060	ABS CDS-W ABX-HE-AA 07-2 (LEH)	2038-01-25	9/16/2008	10.500	10.500	10.500	-	-	-	10.500	1,975,000	1,975,000	$ (1,767,625.00)	$ 2,317.33	$ (1,765,307.67)
ABX600063	ABS CDS-W ABX-HE-AA 07-2 (LEH)	2038-01-25	9/16/2008	10.500	10.500	10.500	-	-	-	10.500	1,975,000	1,975,000	$ (1,767,625.00)	$ 2,317.33	$ (1,765,307.67)
ABX600064	ABS CDS-W ABX-HE-AA 07-2 (LEH)	2038-01-25	9/16/2008	10.500	10.500	10.500	-	-	-	10.500	1,975,000	1,975,000	$ (1,767,625.00)	$ 2,317.33	$ (1,765,307.67)
ABX600069	ABS CDS-W ABX-HE-AAA 07-1 (LEH)	2037-08-25	9/16/2008	48.360	48.359	48.375	-	-	-	48.360	170,000	170,000	$ (87,788.00)	$ 9.35	$ (87,778.65)
ABX600070	ABS CDS-W ABX-HE-AA 07-2 (LEH)	2038-01-25	9/16/2008	10.500	10.500	10.500	-	-	-	10.500	3,000,000	3,000,000	$ (2,685,000.00)	$ 3,520.00	$ (2,681,480.00)
ABX600072	ABS CDS-W ABX-HE-AA 06-2 (LEH)	2046-05-25	9/16/2008	18.570	18.569	18.563	-	-	-	18.570	4,720,000	4,720,000	$ (3,843,496.00)	$ 490.36	$ (3,843,005.64)
ABX600073	ABS CDS-W ABX-HE-AA 06-2 (LEH)	2046-05-25	9/16/2008	18.570	18.569	18.563	-	-	-	18.570	2,360,000	2,360,000	$ (1,921,748.00)	$ 245.18	$ (1,921,502.82)
ABX600082	ABS CDS-W ABX-HE-AA 06-2 (LEH)	2046-05-25	9/16/2008	18.570	18.569	18.563	-	-	-	18.570	10,000,000	10,000,000	$ (8,143,000.00)	$ 1,038.89	$ (8,141,961.11)
ABX600087	ABS CDS-W ABX-HE-AAA 07-2 (LEH)	2038-01-25	9/16/2008	45.820	45.819	45.813	-	-	-	45.820	4,000,000	4,000,000	$ (2,167,200.00)	$ 1,857.78	$ (2,165,342.22)
ABX600102	ABS CDS-W ABX-HE-AAA 07-2 (LEH)	2038-01-25	9/16/2008	45.820	45.819	45.813	-	-	-	45.820	2,250,000	2,250,000	$ (1,219,050.00)	$ 1,045.00	$ (1,218,005.00)
Grand Total															

Total Swaps	$ (40,289,085.29)
Collateral	$ -
Total Collateral Value	$ -
NET SETTLEMENT AMOUNT*	$ (40,289,085.29)

*Positive Amount represents payment to MetWest portfolio. Final settlement amount subject to verification of collateral values.

Metropolitan West Asset Management TEL FAX

760

1150

SEI Institutional Managed Trust – Core Fixed Income Fund (Met West 761)

Exhibit B

				Quotes / Sources											
MetWest Swap ID	Description	Maturity	Valuation Date	Markit	Morgan Stanley	JP Morgan	Citibank	CSFB	Merrill Lynch	Settle Price	# of Units	Current Face	Principal	Accrued Interest	Total Settle Amount
ABX600085	ABS CDS-W ABX-HE-AAA 07-2 (LEH)	2038-01-25	9/16/2008	45.820	45.819	45.813	-	-	-	45.820	4,250,000	4,250,000	$ (2,302,650.00)	$ 1,973.89	$ (2,300,676.11)
ABX600086	ABS CDS-W ABX-HE-AAA 07-1 (LEH)	2037-08-25	9/16/2008	48.360	48.359	48.375	-	-	-	48.360	3,000,000	3,000,000	$ (1,549,200.00)	$ 165.00	$ (1,549,035.00)
ABX600094	ABS CDS-W ABX-HE-AAA 07-1 (LEH)	2037-08-25	9/16/2008	48.360	48.359	48.375	-	-	-	48.360	2,500,000	2,500,000	$ (1,291,000.00)	$ 137.50	$ (1,290,862.50)
ABX600095	ABS CDS-W ABX-HE-AAA 07-2 (LEH)	2038-01-25	9/16/2008	45.820	45.819	45.813	-	-	-	45.820	1,000,000	1,000,000	$ (541,800.00)	$ 464.44	$ (541,335.56)
SWFLB0001	1YR2 YR IRS R 4.17 (LEH)	2011-06-03	9/16/2008	-	1.665	-	1.657	-	-	1.661	51,250,000	51,250,000	$ 851,057.50	$ -	$ 851,057.50
SWFLB0002	1YR10YR IRS P 4.9275 (LEH)	2019-06-03	9/16/2008	-	(5.200)	-	(5.130)	-	-	(5.165)	12,480,000	12,480,000	$ (644,592.00)	$ -	$ (644,592.00)
SWFLB0005	1YR10YR IRS P 4.97 (LEH)	2019-06-11	9/16/2008	-	(5.506)	-	(5.419)	-	-	(5.463)	5,550,000	5,550,000	$ (303,168.75)	$ -	$ (303,168.75)
SWFLB0006	1YR2 YR IRS R 4.38 (LEH)	2011-06-11	9/16/2008	-	2.026	-	2.025	-	-	2.025	22,780,000	22,780,000	$ 461,317.78	$ -	$ 461,317.78
SWAP788LB	15 YR NC 3-MO QTRLY CALL IRS R 7.88 (LEH)	2022-06-04	9/16/2008	-	(0.333)	-	-	(1.060)	-	(0.696)	3,130,000	3,130,000	$ (21,798.69)	$ -	$ (21,798.69)
SWAP505LB	5Y5Y IMPLIED VOL SWAP 5.05% (LEHMAN)	2017-10-16	9/16/2008		6.139			-	5.750	5.945	2,370,000	2,370,000	$ 140,889.39	$ -	$ 140,889.39
SWAP465LB	5Y5Y IMPLIED VOL SWAP 4.65% (LEHMAN)	2017-05-18	9/16/2008	-	8.772	-	-	-	8.500	8.636	9,000,000	9,000,000	$ 777,249.00	$	$ 777,249.00
SWAP716LB	15 YR NC 3-MO QTRLY CALL 7.16 (LEHMAN)	2022-05-25	9/16/2008	-	(0.328)	-	-	(0.298)	-	(0.313)	4,500,000	4,500,000	$ (14,078.25)	$ -	$ (14,078.25)
SWAP452LB	5Y5Y IMPLIED VOL SWAP 4.52375% (LEHMAN)	2017-05-24	9/16/2008	-	9.670	-	-	-	9.500	9.585	5,110,000	5,110,000	$ 489,793.50	$ -	$ 489,793.50
ABX600017	ABS CDS-W ABX-HE-BBB- 07-2 (LEHMAN)	2038-01-25	9/16/2008	5.360	5.375	5.359	-	-	-	5.360	2,250,000	2,250,000	$ (2,129,400.00)	$ 6,875.00	$ (2,122,525.00)
ABX600059	ABS CDS-W ABX-HE-AA 07-2 (LEH)	2038-01-25	9/16/2008	10.500	10.500	10.500	-	-	-	10.500	1,435,000	1,435,000	$ (1,284,325.00)	$ 1,683.73	$ (1,282,641.27)
ABX600060	ABS CDS-W ABX-HE-AA 07-2 (LEH)	2038-01-25	9/16/2008	10.500	10.500	10.500	-	-	-	10.500	1,435,000	1,435,000	$ (1,284,325.00)	$ 1,683.73	$ (1,282,641.27)
ABX600063	ABS CDS-W ABX-HE-AA 07-2 (LEH)	2038-01-25	9/16/2008	10.500	10.500	10.500	-	-	-	10.500	1,435,000	1,435,000	$ (1,284,325.00)	$ 1,683.73	$ (1,282,641.27)
ABX600064	ABS CDS-W ABX-HE-AA 07-2 (LEH)	2038-01-25	9/16/2008	10.500	10.500	10.500	-	-	-	10.500	1,435,000	1,435,000	$ (1,284,325.00)	$ 1,683.73	$ (1,282,641.27)
ABX600070	ABS CDS-W ABX-HE-AA 07-2 (LEH)	2038-01-25	9/16/2008	10.500	10.500	10.500	-	-	-	10.500	1,500,000	1,500,000	$ (1,342,500.00)	$ 1,760.00	$ (1,340,740.00)
ABX600072	ABS CDS-W ABX-HE-AA 06-2 (LEH)	2046-05-25	9/16/2008	18.570	18.569	18.563	-	-	-	18.570	3,015,000	3,015,000	$ (2,455,114.50)	$ 313.23	$ (2,454,801.28)
ABX600073	ABS CDS-W ABX-HE-AA 06-2 (LEH)	2046-05-25	9/16/2008	18.570	18.589	18.563	-	-	-	18.570	1,510,000	1,510,000	$ (1,229,593.00)	$ 156.87	$ (1,229,436.13)
ABX600082	ABS CDS-W ABX-HE-AA 06-2 (LEH)	2046-05-25	9/16/2008	18.570	18.569	18.563	-	-	-	18.570	6,000,000	6,000,000	$ (4,885,800.00)	$ 623.33	$ (4,885,176.67)
ABX600087	ABS CDS-W ABX-HE-AAA 07-2 (LEH)	2038-01-25	9/16/2008	45.820	45.819	45.813	-	-	-	45.820	2,000,000	2,000,000	$ (1,083,600.00)	$ 928.89	$ (1,082,671.11)
ABX600102	ABS CDS-W ABX-HE-AAA 07-2 (LEH)	2038-01-25	9/16/2008	45.820	45.819	45.813	-	-	-	45.820	1,750,000	1,750,000	$ (948,150.00)	$ 812.78	$ (947,337.22)
Grand Total															

Total Swaps	$ (23,138,492.35)
Collateral	$ -
Total Collateral Value	$ -
NET SETTLEMENT AMOUNT*	$ (23,138,492.35)

**Positive Amount represents payment to MetWest portfolio. Final settlement amount subject to verification of collateral values.*

Metropolitan West Asset Management TEL FAX

MET

SEI Institutional Investments Trust – Long Duration Fund (Met West 763) **Exhibit B**

MetWest Swap ID	Description	Maturity	Valuation Date	Quotes / Sources: Markit	Morgan Stanley	JP Morgan	Merrill Lynch	Settle Price	# of Units	Current Face	Principal	Accrued Interest	Total Settle Amount
SWAP505LB	5Y5Y IMPLIED VOL SWAP 5.05% (LEHMAN)	2017-10-16	9/16/2008	-	6.139	-	5.750	5.945	210,000	210,000	$ 12,483.87	$ -	$ 12,483.87
SWAP465LB	5Y5Y IMPLIED VOL SWAP 4.65% (LEHMAN)	2017-05-18	9/16/2008	-	8.772	-	8.500	8.636	1,900,000	1,900,000	$ 164,085.90	$ -	$ 164,085.90
SWAP452LB	5Y5Y IMPLIED VOL SWAP 4.52375% (LEHMAN)	2017-05-24	9/16/2008	-	9.670	-	9.500	9.585	1,060,000	1,060,000	$ 101,601.00	$ -	$ 101,601.00
ABX600029	ABS CDS-W ABX-HE-AA 07-2 (LEH)	2038-01-25	9/16/2008	10.500	10.500	10.500	-	10.500	205,000	205,000	$ (183,475.00)	$ 240.53	$ (183,234.47)
ABX600050	ABS CDS-W ABX-HE-AA 07-1 (LEH)	2037-08-25	9/16/2008	9.930	9.925	9.938	-	9.930	1,005,000	1,005,000	$ (905,203.50)	$ 92.13	$ (905,111.38)
ABX600059	ABS CDS-W ABX-HE-AA 07-2 (LEH)	2038-01-25	9/16/2008	10.500	10.500	10.500	-	10.500	305,000	305,000	$ (272,975.00)	$ 357.87	$ (272,617.13)
ABX600060	ABS CDS-W ABX-HE-AA 07-2 (LEH)	2038-01-25	9/16/2008	10.500	10.500	10.500	-	10.500	305,000	305,000	$ (272,975.00)	$ 357.87	$ (272,617.13)
ABX600063	ABS CDS-W ABX-HE-AA 07-2 (LEH)	2038-01-25	9/16/2008	10.500	10.500	10.500	-	10.500	305,000	305,000	$ (272,975.00)	$ 357.87	$ (272,617.13)
ABX600064	ABS CDS-W ABX-HE-AA 07-2 (LEH)	2038-01-25	9/16/2008	10.500	10.500	10.500	-	10.500	305,000	305,000	$ (272,975.00)	$ 357.87	$ (272,617.13)
Grand Total													

Total Swaps	$ (1,900,643.61)
Collateral	$ -
Total Collateral Value	$ -
NET SETTLEMENT AMOUNT*	$ (1,900,643.61)

**Positive Amount represents payment to MetWest portfolio. Final settlement amount subject to verification of collateral values.*

Metropolitan West Asset Management TEL 310...
FAX 31...

MET

SEI Institutional Investments Trust – Extended Duration Fund (Met West 764)

Exhibit B

MetWest Swap ID	Description	Maturity	Valuation Date	Markit	Morgan Stanley	JP Morgan	Citibank	CSFB	Merrill Lynch	Settle Price	# of Units	Current Face	Principal	Accrued Interest	Total Settle Amount
				Quotes / Sources											
SWAP506LB	20YR IRS R 5 06 (LEHMAN)	2026-12-04	9/16/2008	-	-	-	8 421	8 401	-	8 411	65,000,000	65,000,000	$ 5,467,475.00	$ 879,045.88	$ 6,346,520.88
SWPLB0002	20YR IRS R 4 925 (LEHMAN)	2028-07-02	9/16/2008	-	-	-	6 873	6 859	-	6 866	125,000,000	125,000,000	$ 8,582,500.00	$ 545,888.40	$ 9,128,388.40
SWP5232LB	20YR IRS R 5 2325 (LEHMAN)	2027-03-02	9/16/2008	-	-	-	10 681	10 655	-	10 668	53,225,000	53,225,000	$ 5,677,989.78	$ 57,290.68	$ 5,735,280.46
SWAP505LB	5Y5Y IMPLIED VOL SWAP 5 05% (LEHMAN)	2017-10-16	9/16/2008	-	6 139	-	-	-	5 750	5 945	2,140,000	2,140,000	$ 127,216.58	$ -	$ 127,216.58
SWAP465LB	5Y5Y IMPLIED VOL SWAP 4 65% (LEHMAN)	2017-05-18	9/16/2008	-	8 772	-	-	-	8 500	8 636	3,700,000	3,700,000	$ 319,535.70	$ -	$ 319,535.70
SWAP452LB	5Y5Y IMPLIED VOL SWAP 4 52375% (LEHMAN)	2017-05-24	9/16/2008	-	9 670	-	-	-	9.500	9 585	2,080,000	2,080,000	$ 199,368.00	$ -	$ 199,368.00
ABX600029	ABS CDS-W ABX-HE-AA 07-2 (LEH)	2038-01-25	9/16/2008	10 500	10 500	10 500	-	-	-	10 500	1,735,000	1,735,000	$ (1,552,825.00)	$ 2,035.73	$ (1,550,789.27)
ABX600050	ABS CDS-W ABX-HE-AA 07-1 (LEH)	2037-08-25	9/16/2008	9 930	9 925	9 938	-	-	-	9 930	2,980,000	2,980,000	$ (2,684,086.00)	$ 273.17	$ (2,683,812.83)
ABX600059	ABS CDS-W ABX-HE-AA 07-2 (LEH)	2038-01-25	9/16/2008	10 500	10 500	10.500	-	-	-	10 500	1,030,000	1,030,000	$ (921,850.00)	$ 1,208.53	$ (920,641.47)
ABX600060	ABS CDS-W ABX-HE-AA 07-2 (LEH)	2038-01-25	9/16/2008	10 500	10 500	10 500	-	-	-	10 500	1,030,000	1,030,000	$ (921,850.00)	$ 1,208.53	$ (920,641.47)
ABX600063	ABS CDS-W ABX-HE-AA 07-2 (LEH)	2038-01-25	9/16/2008	10 500	10 500	10 500	-	-	-	10 500	1,030,000	1,030,000	$ (921,850.00)	$ 1,208.53	$ (920,641.47)
ABX600064	ABS CDS-W ABX-HE-AA 07-2 (LEH)	2038-01-25	9/16/2008	10 500	10 500	10 500	-	-	-	10 500	1,030,000	1,030,000	$ (921,850.00)	$ 1,208.53	$ (920,641.47)
ABX600069	ABS CDS-W ABX-HE-AAA 07-1 (LEH)	2037-08-25	9/16/2008	48.360	48 359	48 375	-	-	-	48 360	1,000,000	1,000,000	$ (516,400.00)	$ 55.00	$ (516,345.00)
ABX600070	ABS CDS-W ABX-HE-AA 07-2 (LEH)	2038-01-25	9/16/2008	10.500	10 500	10.500	-	-	-	10 500	6,550,000	6,550,000	$ (5,862,250.00)	$ 7,685.33	$ (5,854,564.67)
Grand Total															

Total Swaps	$ 7,568,232.39
Collateral	$ -
Total Collateral Value	$ -
NET SETTLEMENT AMOUNT*	$ 7,568,232.39

Positive Amount represents payment to MetWest portfolio. Final settlement amount subject to verification of collateral values

Metropolitan West Asset Management TEL FAX

MET

SEI Global Master Fund Plc and Sub-Fund: SEI (SGMF) US Fixed Income Fund (Met West 768)

Exhibit B

				Quotes / Sources										
MetWest Swap ID	Description	Maturity	Valuation Date	Markit	Morgan Stanley	JP Morgan	CSFB	Merrill Lynch	Settle Price	# of Units	Current Face	Principal	Accrued Interest	Total Settle Amount
ABX600081	ABS CDS-W ABX-HE-AAA 07-1 (LEH)	2037-08-25	9/16/2008	48.360	48.359	48.375	-	-	48.360	750,000	750,000	$ (387,300.00)	$ 41.25	$ (387,258.75)
ABX600094	ABS CDS-W ABX-HE-AAA 07-1 (LEH)	2037-08-25	9/16/2008	48.360	48.359	48.375	-	-	48.360	750,000	750,000	$ (387,300.00)	$ 41.25	$ (387,258.75)
SWAP788LB	15 YR NC 3-MO QTRLY CALL IRS R 7.88 (LEH)	2022-06-04	9/16/2008	-	(0.333)	-	(1.060)	-	(0.696)	470,000	470,000	$ (3,273.32)	$ -	$ (3,273.32)
SWAP465LB	5Y5Y IMPLIED VOL SWAP 4.65% (LEHMAN)	2017-05-18	9/16/2008	-	8.772	-	-	8.500	8.636	1,300,000	1,300,000	$ 112,269.30	$ -	$ 112,269.30
SWAP716LB	15 YR NC 3-MO QTRLY CALL 7.16 (LEHMAN)	2022-05-25	9/16/2008	-	(0.328)	-	(0.298)	-	(0.313)	700,000	700,000	$ (2,189.95)	$ -	$ (2,189.95)
SWAP452LB	5Y5Y IMPLIED VOL SWAP 4.52375% (LEHMAN)	2017-05-24	9/16/2008	-	9.870	-	-	9.500	9.585	770,000	770,000	$ 73,804.50	$ -	$ 73,804.50
Grand Total														

Total Swaps				$ (593,906.97)
Collateral	Asset 313588M36	Par Amount (772,000)	Price 99.808	$ (770,520.85)
Total Collateral Value				$ (770,520.85)
NET SETTLEMENT AMOUNT*				$ 176,613.88

**Positive Amount represents payment to MetWest portfolio. Final settlement amount subject to verification of collateral values.*

Metropolitan West Asset Management
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West Gate Advisors, LLC

West Gate Mortgage Assets, L.P. (West Gate 1001)

Exhibit B

				Quotes / Sources										
MetWest Swap ID	Description	Maturity	Valuation Date	Markit	Morgan Stanley	JP Morgan	CSFB	Merrill Lynch	Settle Price	# of Units	Current Face	Principal	Accrued interest	Total Settle Amount
SWAP465LB	5Y5Y IMPLIED VOL SWAP 4.65% (LEHMAN)	2017-05-18	9/16/2008	-	8.772	-		8.500	8.636	2,000,000	2,000,000	$ 172,722.00	$ -	$ 172,722.00
SWAP716LB	15 YR NC 3-MO QTRLY CALL 7.16 (LEHMAN)	2022-05-25	9/16/2008	-	(0.328)	-	(0.298)	-	(0.313)	1,000,000	1,000,000	$ (3,126.50)	$ -	$ (3,128.50)
SWAP452LB	5Y5Y IMPLIED VOL SWAP 4.52375% (LEHMAN)	2017-05-24	9/16/2008	-	9.670	-	-	9.500	9.585	250,000	250,000	$ 23,962.50	$ -	$ 23,962.50
ABX600071	ABS CDS-W ABX-HE-AAA 07-2 (LEH)	2038-01-25	9/16/2008	45.820	45.819	45.813	-	-	45.820	1,000,000	1,000,000	$ (541,800.00)	$ 464.44	$ (541,335.56)
Grand Total														

Total Swaps				$	(347,779.56)
Collateral	Asset	Par Amount	Price		
	38374L5S8	(4,900,000)	13.928	$	(409,652.58)
	Cash	(140,000)	100.000	$	(140,000.00)
Total Collateral Value				$	(549,652.58)
NET SETTLEMENT AMOUNT*				$	201,873.02

**Positive Amount represents payment to West Gate. Final settlement amount subject to verification of collateral values*

1001

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West Gate Advisors, LLC

West Gate Strategic Income Fund I Master Fund, Ltd. (West Gate 1002) **Exhibit B**

				Quotes / Sources											
MetWest ID	Description	Maturity	Valuation Date	Markit	Morgan Stanley	JP Morgan	Deutsche	CSFB	Merrill Lynch	Settle Price	# of Units	Current Face	Principal	Accrued Interest	Total Settle Amount
ABX600094	ABS CDS-W ABX-HE-AAA 07-1 (LEH)	2037-08-25	9/16/2008	48.360	48.359	48.375	-	-	-	48.360	500,000	500,000	$(258,200.00)	$ 27.50	$ (258,172.50)
ABX600095	ABS CDS-W ABX-HE-AAA 07-2 (LEH)	2038-01-25	9/16/2008	45.820	45.819	45.813	-	-	-	45.820	500,000	500,000	$(270,900.00)	$ 232.22	$ (270,667.78)
SWAP788LB	15 YR NC 3-MO QTRLY CALL IRS R 7.88 (LEH)	2022-06-04	9/16/2008	-	(0.333)	-	-	(1.060)	-	(0.696)	220,000	220,000	$ (1,532.19)	$ -	$ (1,532.19)
SWAP505LB	5Y5Y IMPLIED VOL SWAP 5.05% (LEHMAN)	2017-10-16	9/16/2008	-	6.139	-	-	-	5.750	5.945	350,000	350,000	$ 20,806.45	$ -	$ 20,806.45
SWAP928LB	10 YR 2-10 CMS 1YR FIXED 9.28% (LEHMAN)	2017-06-05	9/16/2008	-	20.565	-	-	21.783	-	21.174	2,000,000	2,000,000	$ 423,485.00	$ -	$ 423,485.00
SWAP465LB	5Y5Y IMPLIED VOL SWAP 4.65% (LEHMAN)	2017-05-18	9/16/2008	-	8.772	-	-	-	8.500	8.636	1,900,000	1,900,000	$ 164,085.90	$ -	$ 164,085.90
SWAP716LB	15 YR NC 3-MO QTRLY CALL 7.16 (LEHMAN)	2022-05-25	9/16/2008	-	(0.328)	-	-	(0.298)	-	(0.313)	1,000,000	1,000,000	$ (3,128.50)	$ -	$ (3,128.50)
SWAP452LB	5Y5Y IMPLIED VOL SWAP 4.52375% (LEHMAN)	2017-05-24	9/16/2008	-	9.670	-	-	-	9.500	9.585	350,000	350,000	$ 33,547.50	$ -	$ 33,547.50
ABX600072	ABS CDS-W ABX-HE-AA 06-2 (LEH)	2046-05-25	9/16/2008	18.570	18.569	18.563	-	-	-	18.570	285,000	285,000	$(232,075.50)	$ 29.61	$ (232,045.89)
ABX600073	ABS CDS-W ABX-HE-AA 06-2 (LEH)	2046-05-25	9/16/2008	18.570	18.569	18.563	-	-	-	18.570	400,000	400,000	$(325,720.00)	$ 41.56	$ (325,678.44)
ABX600074	ABS CDS-W ABX-HE-AA 06-2 (LEH)	2046-05-25	9/16/2008	18.570	18.569	18.563	-	-	-	18.570	400,000	400,000	$(325,720.00)	$ 41.56	$ (325,678.44)
ABX600076	ABS CDS-W ABX-HE-AAA 07-2 (LEH)	2038-01-25	9/16/2008	45.820	45.819	45.813	-	-	-	45.820	860,000	860,000	$(465,948.00)	$ 399.42	$ (465,548.58)
ABX600099	ABS CDS-W ABX-HE-AAA 07-2 (LEH)	2038-01-25	9/16/2008	45.820	45.819	45.813	-	-	-	45.820	50,000	50,000	$ (27,090.00)	$ 23.22	$ (27,066.78)
CDX800015	CDS-P CDX.NA.HY.9 12/12 (LEHMAN)	2012-12-20	9/16/2008	-	-	-	87.750	87.625	87.375	87.625	1,000,000	990,000	$ 122,512.50	$ (9,075.00)	$ 113,437.50
BKL000027	**GENERAL MOTORS CORP - LOAN FACILITY**	**2011-07-20**	**10/24/2008**												$ 231,550.00
Grand Total															

Total Positions				$ (922,606.75)
Collateral	Asset	Par Amount	Price	
	Cash	(275,000)	100.000	$ (275,000.00)
Total Collateral Value				$ (275,000.00)
NET SETTLEMENT AMOUNT*				$ (647,606.75)

**Positive Amount represents payment to West Gate. Final settlement amount subject to verification of collateral values.*

1002_bkl

San Diego Foundation (Met West 1430)

Exhibit B

MetWest Swap ID	Description	Maturity	Valuation Date	Quotes / Sources: Markit	Morgan Stanley	JP Morgan	Settle Price	# of Units	Current Face	Principal	Accrued Interest	Total Settle Amount
ABX600088	ABS CDS-W ABX-HE-AA 06-2 (LEH)	2046-05-25	9/16/2008	18.570	18 569	18.563	18.570	250,000	250,000	$ (203,575.00)	$ 25.97	$ (203,549.03)
Grand Total												

Total Swaps	$ (203,549.03)
Collateral	$ -
Total Collateral Value	$ -
NET SETTLEMENT AMOUNT*	$ (203,549.03)

**Positive Amount represents payment to MetWest portfolio. Final settlement amount subject to verification of collateral values.*

Metropolitan West Asset Management TEL
FAX

MET

Trinity Health Pension Plan (Met West 1611)

Exhibit B

MetWest Swap ID	Description	Maturity	Valuation Date	Citibank (Quotes / Sources)	CSFB (Quotes / Sources)	Settle Price	# of Units	Current Face	Principal	Accrued Interest	Total Settle Amount
SWAP512LB	20YR IRS R 5.125 (LEH)	2027-11-21	9/16/2008	9.427	9.418	9.423	15,900,000	15,900,000	$ 1,498,193.40	$ 230,068.58	$ **1,728,261.98**
SWP530ZLB	20 YR ZC R FIXED 5.305 (LEHMAN)	2028-02-29	9/16/2008	23.781	18.077	20.929	3,200,000	3,200,000	$ 669,728.00	$ (4,995.56)	$ **664,732.44**
SWAP507LB	2YR20YR IRS R 5.0725 (LEH)	2029-12-03	9/16/2008	6.330	6.322	6.326	11,000,000	11,000,000	$ 695,882.00	$ -	$ **695,882.00**
SWP547LB	2YR20YR IRS R 5.47(LEH)	2030-02-22	9/16/2008	10.921	10.905	10.913	14,000,000	14,000,000	$ 1,527,848.00	$ -	$ **1,527,848.00**
SWAP516LB	30YR IRS R 5.165 (LEH)	2037-11-21	9/16/2008	11.651	11.642	11.647	35,000,000	35,000,000	$ 4,076,380.00	$ 510,990.28	$ **4,587,370.28**
SWP507ZLB	30 YR ZC R FIXED 5.07 (LEHMAN)	2037-12-04	9/16/2008	17.309	17.371	17.340	6,000,000	6,000,000	$ 1,040,400.00	$ (6,563.97)	$ **1,033,836.03**
SWP496ZLB	30 YR ZC R FIXED 4.965 (LEHMAN)	2038-01-25	9/16/2008	13.333	14.249	13.791	6,300,000	6,300,000	$ 868,826.70	$ (26,950.00)	$ **841,876.70**
SWZLB0001	30YR ZC 5.135% (LEH)	2038-05-27	9/16/2008	7.413	19.513	13.463	24,500,000	24,500,000	$ 3,298,410.50	$ (42,071.94)	$ **3,256,338.56**
SWAP511LB	3YR30YR IRS R 5.1175 (LEH)	2040-12-03	9/16/2008	6.796	7.903	7.349	23,000,000	23,000,000	$ 1,690,293.00	$ -	$ **1,690,293.00**
SWP5235LB	4YR30YR IRS R 5.235 (LEH)	2041-12-24	9/16/2008	7.582	9.290	8.436	6,700,000	6,700,000	$ 565,205.30	$ -	$ **565,205.30**
SWAP491LB	40YR IRS R 4.918 (LEH)	2047-11-29	9/16/2008	8.740	8.385	8.563	10,900,000	10,900,000	$ 934,632.61	$ 145,291.55	$ **1,079,924.16**
Grand Total											

Total Swaps				$ **17,671,568.45**
Collateral	Asset	Par Amount	Price	
	31359MW41	8,580,000	108.645	$ **9,321,761.66**
	912828GU8	6,360,000	108.371	$ **6,892,401.56**
Total Collateral Value				$ **16,214,163.22**
NET SETTLEMENT AMOUNT*				$ **1,457,405.23**

**Positive Amount represents payment to MetWest portfolio. Final settlement amount subject to verification of collateral values.*

Metropolitan West Asset Management

MET

Russell Investment Grade Bond Fund (formerly known as Russell Investment Company Fixed Income I Fund) (Met West 774) **Exhibit B**

MetWest Swap ID	Swap Description	Maturity	Valuation Date	Quotes / Sources: Markit	Morgan Stanley	Lehman	Citibank	CSFB	Settle Price	# of Units	Current Face	Principal	Accrued Interest	Total Settle Amount
ABX600081	ABS CDS-W ABX-HE-AAA 07-1 (LEH)	2037-08-25	9/17/2008	47.000	47.000	47.000	-	-	47.000	1,000,000	1,000,000	$ (530,000.00)	$ 57.50	$ (529,942.50)
ABX600085	ABS CDS-W ABX-HE-AAA 07-2 (LEH)	2038-01-25	9/17/2008	45.070	45.070	45.070	-	-	45.070	1,500,000	1,500,000	$ (823,950.00)	$ 728.33	$ (823,221.67)
ABX600086	ABS CDS-W ABX-HE-AAA 07-1 (LEH)	2037-08-25	9/17/2008	47.000	47.000	47.000	-	-	47.000	750,000	750,000	$ (397,500.00)	$ 43.13	$ (397,456.87)
ABX600088	ABS CDS-W ABX-HE-AA 06-2 (LEH)	2046-05-25	9/17/2008	18.230	18.230	18.230	-	-	18.230	1,200,000	1,200,000	$ (981,240.00)	$ 130.33	$ (981,109.67)
ABX600094	ABS CDS-W ABX-HE-AAA 07-1 (LEH)	2037-08-25	9/17/2008	47.000	47.000	47.000	-	-	47.000	1,000,000	1,000,000	$ (530,000.00)	$ 57.50	$ (529,942.50)
ABX600095	ABS CDS-W ABX-HE-AAA 07-2 (LEH)	2038-01-25	9/17/2008	45.070	45.070	45.070	-	-	45.070	1,000,000	1,000,000	$ (549,300.00)	$ 485.56	$ (548,814.44)
SWFLB0001	1YR2 YR IRS R 4.17 (LEH)	2011-06-03	9/17/2008	-	-	-	1.882	2.035	1.958	18,000,000	18,000,000	$ 352,494.42	$ -	$ 352,494.42
SWFLB0002	1YR10YR IRS P 4.9275 (LEH)	2019-06-03	9/17/2008	-	-	-	(5.943)	(5.990)	(5.967)	4,390,000	4,390,000	$ (261,933.74)	$ -	$ (261,933.74)
SWFLB0005	1YR10YR IRS P 4.97 (LEH)	2019-06-11	9/17/2008	-	-	-	(6.235)	(6.285)	(6.260)	1,950,000	1,950,000	$ (122,069.77)	$ -	$ (122,069.77)
SWFLB0006	1YR2 YR IRS R 4.38 (LEH)	2011-06-11	9/17/2008	-	-	-	2.257	2.407	2.332	8,010,000	8,010,000	$ 186,793.25	$ -	$ 186,793.25
SWFLB0007	1YR2 YR IRS R 4.4775 (LEH)	2011-06-13	9/17/2008	-	-	-	2.425	2.571	2.498	5,990,000	5,990,000	$ 149,641.58	$ -	$ 149,641.58
SWFLB0008	1YR10YR IRS P 5.04 (LEH)	2019-06-13	9/17/2008	-	-	-	(6.791)	(6.822)	(6.806)	1,460,000	1,460,000	$ (99,373.03)	$ -	$ (99,373.03)
SWFLB0009	1YR2 YR IRS R 4.74 (LEH)	2011-06-17	9/17/2008	-	-	-	2.913	3.063	2.988	8,010,000	8,010,000	$ 239,333.71	$ -	$ 239,333.71
SWFLB0010	1YR10YR IRS P 5.19 (LEH)	2019-06-17	9/17/2008	-	-	-	(7.984)	(8.016)	(8.000)	1,950,000	1,950,000	$ (156,005.89)	$ -	$ (156,005.89)
Grand Total														

Total Swaps	$ (3,521,607.12)
Collateral	$ -
Total Collateral Value	$ -
NET SETTLEMENT AMOUNT*	$ (3,521,607.12)

... payment to MetWest portfolio. Final settlement amount subject to verification of collateral values

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Metropolitan West Asset Management TEL FAX

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MET

Russell Strategic Bond Fund (formerly known as Russell Investment Company Fixed Income III Fund) (Met West 775) **Exhibit B**

MetWest Swap ID	Swap Description	Maturity	Valuation Date	Markit	Quotes / Sources Morgan Stanley	Lehman	Citibank	CSFB	Settle Price	# of Units	Current Face	Principal	Accrued Interest	Total Settle Amount
ABX600081	ABS CDS-W ABX-HE-AAA 07-1 (LEH)	2037-08-25	9/17/2008	47.000	47.000	47.000	-	-	47.000	1,300,000	1,300,000	$ (689,000.00)	$ 74.75	$ (688,925.26)
ABX600085	ABS CDS-W ABX-HE-AAA 07-2 (LEH)	2038-01-25	9/17/2008	45.070	45.070	45.070	-	-	45.070	2,000,000	2,000,000	$ (1,098,600.00)	$ 971.11	$ (1,097,628.89)
ABX600086	ABS CDS-W ABX-HE-AAA 07-1 (LEH)	2037-08-25	9/17/2008	47.000	47.000	47.000	-	-	47.000	1,000,000	1,000,000	$ (530,000.00)	$ 57.50	$ (529,942.50)
ABX600088	ABS CDS-W ABX-HE-AA 06-2 (LEH)	2046-05-25	9/17/2008	18.230	18.230	18.230	-	-	18.230	1,700,000	1,700,000	$ (1,390,090.00)	$ 184.64	$ (1,389,905.36)
ABX600094	ABS CDS-W ABX-HE-AAA 07-1 (LEH)	2037-08-25	9/17/2008	47.000	47.000	47.000	-	-	47.000	1,500,000	1,500,000	$ (795,000.00)	$ 86.25	$ (794,913.75)
ABX600095	ABS CDS-W ABX-HE-AAA 07-2 (LEH)	2038-01-25	9/17/2008	45.070	45.070	45.070	-	-	45.070	2,000,000	2,000,000	$ (1,098,600.00)	$ 971.11	$ (1,097,628.89)
SWFLB0001	1YR2 YR IRS R 4.17 (LEH)	2011-06-03	9/17/2008	-	-	-	1.882	2.035	1.958	18,000,000	18,000,000	$ 352,494.42	$ -	$ 352,494.42
SWFLB0002	1YR10YR IRS P 4.9275 (LEH)	2019-06-03	9/17/2008	-	-	-	(5.943)	(5.990)	(5.967)	4,390,000	4,390,000	$ (261,933.74)	$ -	$ (261,933.74)
SWFLB0005	1YR10YR IRS P 4.97 (LEH)	2019-06-11	9/17/2008	-	-	-	(6.235)	(6.285)	(6.260)	1,950,000	1,950,000	$ (122,069.77)	$ -	$ (122,069.77)
SWFLB0006	1YR2 YR IRS R 4.38 (LEH)	2011-06-11	9/17/2008	-	-	-	2.257	2.407	2.332	8,010,000	8,010,000	$ 186,793.25	$ -	$ 186,793.25
SWFLB0007	1YR2 YR IRS R 4.4775 (LEH)	2011-06-13	9/17/2008	-	-	-	2.425	2.571	2.498	5,990,000	5,990,000	$ 149,641.58	$ -	$ 149,641.58
SWFLB0008	1YR10YR IRS P 5.04 (LEH)	2019-06-13	9/17/2008	-	-	-	(6.791)	(6.822)	(6.806)	1,460,000	1,460,000	$ (99,373.03)	$ -	$ (99,373.03)
SWFLB0009	1YR2 YR IRS R 4.74 (LEH)	2011-06-17	9/17/2008	-	-	-	2.913	3.063	2.988	8,010,000	8,010,000	$ 239,333.71	$ -	$ 239,333.71
SWFLB0010	1YR10YR IRS P 5.19 (LEH)	2019-06-17	9/17/2008	-	-	-	(7.984)	(8.016)	(8.000)	1,950,000	1,950,000	$ (156,005.89)	$ -	$ (156,005.89)
Grand Total														

Total Swaps	$ (5,310,064.11)
Collateral	$ -
Total Collateral Value	$ -
NET SETTLEMENT AMOUNT*	$ (5,310,064.11)

**Positive Amount represents payment to MetWest portfolio. Final settlement amount subject to verification of collateral values*

Metropolitan West Asset Management TEL FAX

MET

Russell Investment Company MultiStrategy Bond Fund (Met West 776) **Exhibit B**

MetWest Swap ID	Swap Description	Maturity	Valuation Date	Markit	Morgan Stanley	Lehman	Citibank	CSFB	Settle Price	# of Units	Current Face	Principal	Accrued Interest	Total Settle Amount
				Quotes / Sources										
ABX600081	ABS CDS-W ABX-HE-AAA 07-1 (LEH)	2037-08-25	9/17/2008	47.000	47.000	47.000	-	-	47.000	5,000,000	5,000,000	$ (2,650,000.00)	$ 287.50	$ (2,649,712.50)
ABX600085	ABS CDS-W ABX-HE-AAA 07-2 (LEH)	2038-01-25	9/17/2008	45.070	45.070	45.070	-	-	45.070	7,500,000	7,500,000	$ (4,119,750.00)	$ 3,641.66	$ (4,116,108.34)
ABX600086	ABS CDS-W ABX-HE-AAA 07-1 (LEH)	2037-08-25	9/17/2008	47.000	47.000	47.000	-	-	47.000	3,500,000	3,500,000	$ (1,855,000.00)	$ 201.25	$ (1,854,798.75)
ABX600088	ABS CDS-W ABX-HE-AA 06-2 (LEH)	2046-05-25	9/17/2008	18.230	18.230	18.230	-	-	18.230	6,000,000	6,000,000	$ (4,906,200.00)	$ 651.67	$ (4,905,548.33)
ABX600094	ABS CDS-W ABX-HE-AAA 07-1 (LEH)	2037-08-25	9/17/2008	47.000	47.000	47.000	-	-	47.000	4,000,000	4,000,000	$ (2,120,000.00)	$ 230.00	$ (2,119,770.00)
ABX600095	ABS CDS-W ABX-HE-AAA 07-2 (LEH)	2038-01-25	9/17/2008	45.070	45.070	45.070	-	-	45.070	5,000,000	5,000,000	$ (2,746,500.00)	$ 2,427.78	$ (2,744,072.22)
SWFLB0001	1YR2 YR IRS R 4.17 (LEH)	2011-06-03	9/17/2008	-	-	-	1.882	2.035	1.958	63,720,000	63,720,000	$ 1,247,830.24	$ -	$ 1,247,830.24
SWFLB0002	1YR10YR IRS P 4.9275 (LEH)	2019-06-03	9/17/2008	-	-	-	(5.943)	(5.990)	(5.967)	15,520,000	15,520,000	$ (926,016.32)	$ -	$ (926,016.32)
SWFLB0005	1YR10YR IRS P 4.97 (LEH)	2019-06-11	9/17/2008	-	-	-	(6.235)	(6.285)	(6.260)	6,900,000	6,900,000	$ (431,939.19)	$ -	$ (431,939.19)
SWFLB0006	1YR2 YR IRS R 4.38 (LEH)	2011-06-11	9/17/2008	-	-	-	2.257	2.407	2.332	28,330,000	28,330,000	$ 660,655.76	$ -	$ 660,655.76
SWFLB0007	1YR2 YR IRS R 4.4775 (LEH)	2011-06-13	9/17/2008	-	-	-	2.425	2.571	2.498	21,300,000	21,300,000	$ 532,114.48	$ -	$ 532,114.48
SWFLB0008	1YR10YR IRS P 5.04 (LEH)	2019-06-13	9/17/2008	-	-	-	(6.791)	(6.822)	(6.806)	5,170,000	5,170,000	$ (351,889.44)	$ -	$ (351,889.44)
SWFLB0009	1YR2 YR IRS R 4.74 (LEH)	2011-06-17	9/17/2008	-	-	-	2.913	3.063	2.988	28,330,000	28,330,000	$ 846,482.38	$ -	$ 846,482.38
SWFLB0010	1YR10YR IRS P 5.19 (LEH)	2019-06-17	9/17/2008	-	-	-	(7.984)	(8.016)	(8.000)	6,900,000	6,900,000	$ (552,020.84)	$ -	$ (552,020.84)
Grand Total														

Total Swaps	**$ (17,364,793.07)**
Collateral	**$ -**
Total Collateral Value	**$ -**
NET SETTLEMENT AMOUNT*	**$ (17,364,793.07)**

**Positive Amount represents payment to MetWest portfolio. Final settlement amount subject to verification of collateral values.*

Metropolitan West Asset Management TEL FAX

Russell Investment Funds Core Bond Fund (Met West 777) **Exhibit B**

MetWest Swap ID	Swap Description	Maturity	Valuation Date	Markit	Morgan Stanley	Lehman	Citibank	CSFB	Settle Price	# of Units	Current Face	Principal	Accrued Interest	Total Settle Amount
				Quotes / Sources										
ABX600081	ABS CDS-W ABX-HE-AAA 07-1 (LEH)	2037-08-25	9/17/2008	47.000	47.000	47.000	-	-	47.000	400,000	400,000	$ (212,000.00)	$ 23.00	$ (211,977.00)
ABX600085	ABS CDS-W ABX-HE-AAA 07-2 (LEH)	2038-01-25	9/17/2008	45.070	45.070	45.070	-	-	45.070	700,000	700,000	$ (384,510.00)	$ 339.89	$ (384,170.11)
ABX600086	ABS CDS-W ABX-HE-AAA 07-1 (LEH)	2037-08-25	9/17/2008	47.000	47.000	47.000	-	-	47.000	500,000	500,000	$ (265,000.00)	$ 28.75	$ (264,971.25)
ABX600088	ABS CDS-W ABX-HE-AA 06-2 (LEH)	2046-05-25	9/17/2008	18.230	18.230	18.230	-	-	18.230	600,000	600,000	$ (490,620.00)	$ 65.17	$ (490,554.83)
ABX600094	ABS CDS-W ABX-HE-AAA 07-1 (LEH)	2037-08-25	9/17/2008	47.000	47.000	47.000	-	-	47.000	350,000	350,000	$ (185,500.00)	$ 20.13	$ (185,479.87)
ABX600095	ABS CDS-W ABX-HE-AAA 07-2 (LEH)	2038-01-25	9/17/2008	45.070	45.070	45.070	-	-	45.070	500,000	500,000	$ (274,650.00)	$ 242.78	$ (274,407.22)
SWFLB0001	1YR2 YR IRS R 4.17 (LEH)	2011-06-03	9/17/2008	-	-	-	1.882	2.035	1.958	6,920,000	6,920,000	$ 135,514.52	$ -	$ 135,514.52
SWFLB0002	1YR10YR IRS P 4.9275 (LEH)	2019-06-03	9/17/2008	-	-	-	(5.943)	(5.990)	(5.967)	1,690,000	1,690,000	$ (100,835.54)	$ -	$ (100,835.54)
SWFLB0005	1YR10YR IRS P 4.97 (LEH)	2019-06-11	9/17/2008	-	-	-	(6.235)	(6.285)	(6.260)	750,000	750,000	$ (46,949.91)	$ -	$ (46,949.91)
SWFLB0006	1YR2 YR IRS R 4.38 (LEH)	2011-06-11	9/17/2008	-	-	-	2.257	2.407	2.332	3,080,000	3,080,000	$ 71,825.62	$ -	$ 71,825.62
SWFLB0007	1YR2 YR IRS R 4.4775 (LEH)	2011-06-13	9/17/2008	-	-	-	2.425	2.571	2.498	2,300,000	2,300,000	$ 57,458.37	$ -	$ 57,458.37
SWFLB0008	1YR10YR IRS P 5.04 (LEH)	2019-06-13	9/17/2008	-	-	-	(6.791)	(6.822)	(6.806)	560,000	560,000	$ (38,115.68)	$ -	$ (38,115.68)
SWFLB0009	1YR2 YR IRS R 4.74 (LEH)	2011-06-17	9/17/2008	-	-	-	2.913	3.063	2.988	3,080,000	3,080,000	$ 92,028.44	$ -	$ 92,028.44
SWFLB0010	1YR10YR IRS P 5.19 (LEH)	2019-06-17	9/17/2008	-	-	-	(7.984)	(8.016)	(8.000)	750,000	750,000	$ (60,002.26)	$ -	$ (60,002.26)
Grand Total														

Total Swaps	**$(1,700,636.72)**
Collateral	**$ -**
Total Collateral Value	**$ -**
NET SETTLEMENT AMOUNT*	**$(1,700,636.72)**

**Positive Amount represents payment to MetWest portfolio. Final settlement amount subject to verification of collateral values.*

Metropolitan West Asset Management

MET

Russell Institutional Investments, LLC —Russell Core Bond Fund (formerly known as Frank Russell Trust Company-Russell Common Trust Core Bond Fund) (Met West 778) **Exhibit B**

MetWest Swap ID	Swap Description	Maturity	Valuation Date	Markit	Morgan Stanley	Lehman	Citibank	CSFB	Settle Price	# of Units	Current Face	Principal	Accrued Interest	Total Settle Amount
				Quotes / Sources										
ABX600081	ABS CDS-W ABX-HE-AAA 07-1 (LEH)	2037-08-25	9/17/2008	47.000	47.000	47.000	-	-	47.000	800,000	800,000	$ (424,000.00)	$ 46.00	$ (423,954.00)
ABX600085	ABS CDS-W ABX-HE-AAA 07-2 (LEH)	2038-01-25	9/17/2008	45.070	45.070	45.070	-	-	45.070	1,250,000	1,250,000	$ (686,625.00)	$ 606.94	$ (686,018.06)
ABX600086	ABS CDS-W ABX-HE-AAA 07-1 (LEH)	2037-08-25	9/17/2008	47.000	47.000	47.000	-	-	47.000	600,000	600,000	$ (318,000.00)	$ 34.50	$ (317,965.50)
ABX600088	ABS CDS-W ABX-HE-AA 06-2 (LEH)	2046-05-25	9/17/2008	18.230	18.230	18.230	-	-	18.230	1,000,000	1,000,000	$ (817,700.00)	$ 108.61	$ (817,591.39)
SWFLB0001	1YR2 YR IRS R 4.17 (LEH)	2011-06-03	9/17/2008	-	-	-	1.882	2.035	1.958	11,080,000	11,080,000	$ 216,979.90	$ -	$ 216,979.90
SWFLB0002	1YR10YR IRS P 4.9275 (LEH)	2019-06-03	9/17/2008	-	-	-	(5.943)	(5.990)	(5.967)	2,700,000	2,700,000	$ (161,098.20)	$ -	$ (161,098.20)
SWFLB0003	1YR2 YR IRS R 4.224 (LEH)	2011-06-10	9/17/2008	-	-	-	2.041	2.053	2.047	4,900,000	4,900,000	$ 100,303.50	$ -	$ 100,303.50
SWFLB0004	1YR10YR IRS P 5.0515 (LEH)	2019-06-10	9/17/2008	-	-	-	(6.667)	(6.574)	(6.620)	1,200,000	1,200,000	$ (79,441.50)	$ -	$ (79,441.50)
SWFLB0005	1YR10YR IRS P 4.97 (LEH)	2019-06-11	9/17/2008	-	-	-	(6.235)	(6.285)	(6.260)	1,200,000	1,200,000	$ (75,119.86)	$ -	$ (75,119.86)
SWFLB0006	1YR2 YR IRS R 4.38 (LEH)	2011-06-11	9/17/2008	-	-	-	2.257	2.407	2.332	4,930,000	4,930,000	$ 114,967.63	$ -	$ 114,967.63
SWFLB0007	1YR2 YR IRS R 4.4775 (LEH)	2011-06-13	9/17/2008	-	-	-	2.425	2.571	2.498	8,620,000	8,620,000	$ 215,343.98	$ -	$ 215,343.98
SWFLB0008	1YR10YR IRS P 5.04 (LEH)	2019-06-13	9/17/2008	-	-	-	(6.791)	(6.822)	(6.806)	2,100,000	2,100,000	$ (142,933.81)	$ -	$ (142,933.81)
SWFLB0009	1YR2 YR IRS R 4.74 (LEH)	2011-06-17	9/17/2008	-	-	-	2.913	3.063	2.988	4,930,000	4,930,000	$ 147,305.26	$ -	$ 147,305.26
SWFLB0010	1YR10YR IRS P 5.19 (LEH)	2019-06-17	9/17/2008	-	-	-	(7.984)	(8.016)	(8.000)	1,200,000	1,200,000	$ (96,003.62)	$ -	$ (96,003.62)
Grand Total														

Total Swaps	$ (2,005,225.67)
Collateral	$ -
Total Collateral Value	$ -
NET SETTLEMENT AMOUNT*	$ (2,005,225.67)

**Positive Amount represents payment to MetWest portfolio. Final settlement amount subject to verification of collateral values*

Metropolitan West Asset Management TEL FAX

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